

Probability Calculus 2018/2019, Homework 4 (two problems)

Name and Surname ..... Student's number .....

*In the problems below, please use the following: as  $k$  – the sum of digits in your student's number; as  $m$  – the sum of the two largest digits in your student's number; and as  $n$  – the smallest digit in your student's number plus 1. For example, if an index number is 609999:  $k = 42$ ,  $m = 18$ ,  $n = 1$ .*

*Please write down the solutions (transformations, substitutions etc.), and additionally provide the final answer in the space specified (the answer should be a number in decimal notation, rounded to four digits).*

9. We toss a coin, which has a probability of heads appearing equal to  $m/k$ , until we toss two heads consecutively or until we get two tails consecutively. Let  $X$  denote the number of tosses. Calculate  $\mathbb{P}\left(X \geq \frac{2n-1}{4} + 5\right)$ .

ANSWER:

Solution:

10. Let  $X$  be a random variable from an exponential distribution with parameter  $n$ . Calculate

$$\mathbb{P}\left(0 \leq \ln(X^k) - \frac{k}{m} < 2\right).$$

ANSWER:

Solution: