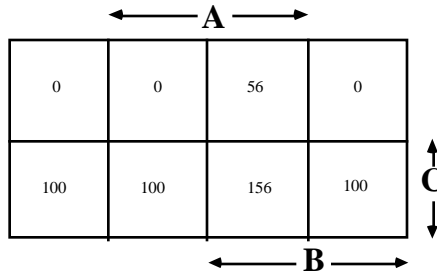
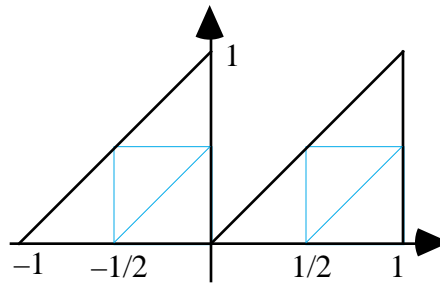


1.  $P\{\mathbf{X} \text{ is even}\} = P\{\mathbf{X} = 2\} + P\{\mathbf{X} = 4\} + P\{\mathbf{X} = 6\} + \dots = qp + q^3p + q^5p + \dots = qp[1 + q^2 + q^4 + \dots]$   
 $= \frac{q(1-q)}{1-q^2} = \frac{q}{q+1} = \frac{1}{6}$  which gives  $q = \frac{1}{5}$  and  $p = \frac{4}{5}$ .  
Hence,  $P\{\mathbf{X} \text{ is a multiple of 3}\} = P\{\mathbf{X} = 3\} + P\{\mathbf{X} = 6\} + P\{\mathbf{X} = 9\} + \dots = q^2p + q^5p + q^8p + \dots$   
 $= q^2p[1 + q^3 + q^6 + \dots] = \frac{q^2(1-q)}{1-q^3} = \frac{q^2}{q^2+q+1} = \frac{1}{31}$ .
2. Let A, B, and C respectively denote the events that the U-O, O-C, and U-C links are in working condition. The capacities are marked on the Karnaugh map below (in which each cell has probability 1/8). It is easily seen that  $\mathbf{Z}$  takes on values 0, 56, 100, and 156 with probabilities 3/8, 1/8, 3/8, and 1/8 respectively, and hence  $E[\mathbf{Z}] = 0 \times \frac{3}{8} + 56 \times \frac{1}{8} + 100 \times \frac{3}{8} + 156 \times \frac{1}{8} = \frac{0 + 56 + 300 + 156}{8} = \frac{512}{8} = 64$ .



3. The pdf is as shown on the diagram below where some lines have been added to aid in computation. Each triangle shown has area 1/8.



- (a) By inspection, we see that  $P\{|\mathbf{X}| < 1/2\} = 1/2$ . Similarly,  $P\{\mathbf{X} < 1/2\} = 5/8$  and  $P\{\mathbf{X} > 0\} = P\{\mathbf{X} < 1/2\} = P\{0 < \mathbf{X} < 1/2\} = 1/8$ , giving  $P\{\mathbf{X} > 0 \mid \mathbf{X} < 1/2\} = 1/5$ . Politically correct anti-segregationists (i.e. those who believe in integration) who failed to sketch the pdf can proceed as follows:  
 $P\{|\mathbf{X}| < 1/2\} = \int_{-1/2}^0 (1+u) \cdot du + \int_0^{1/2} u \cdot du = \left[ u + \frac{u^2}{2} \right]_{-1/2}^0 + \left[ \frac{u^2}{2} \right]_0^{1/2} = \frac{1}{2} + 0 = \frac{1}{2}$  and so on.
- (b)  $E[\mathbf{X}] = \int_{-1}^0 u \cdot f_X(u) \cdot du + \int_0^1 u \cdot f_X(u) \cdot du = \int_{-1}^0 u \cdot (1+u) \cdot du + \int_0^1 u \cdot u \cdot du = \left[ \frac{u^2}{2} + \frac{u^3}{3} \right]_{-1}^0 + \left[ \frac{u^3}{3} \right]_0^1 = \frac{1}{6}$ .
- (c)  $E[|\mathbf{X}|] = \int_{-1}^0 |u| \cdot f_X(u) \cdot du + \int_0^1 |u| \cdot f_X(u) \cdot du = \int_{-1}^0 -u \cdot (1+u) \cdot du + \int_0^1 u \cdot u \cdot du = \left[ -\frac{u^2}{2} - \frac{u^3}{3} \right]_{-1}^0 + \left[ \frac{u^3}{3} \right]_0^1 = \frac{1}{2}$ .
- (d)  $g(u) = |u|$ . Hence, for any  $v > 0$ , we have two solutions  $u_1 = v$  and  $u_2 = -v$  to the equation  $g(u) = v$ . Since the absolute value of the derivative of  $g(u)$  is 1 at both points, we get  $f_Y(v) = f_X(v) + f_X(-v)$  for  $v > 0$ . Obviously  $f_X(v) = f_X(-v) = 0$  if  $|v| > 1$ , and hence we have that  $f_Y(v) = v + (1-v) = 1$  for  $0 < v < 1$ . In summary,  $f_Y(v) = \begin{cases} 1, & 0 < v < 1, \\ 0, & \text{otherwise,} \end{cases}$  which is readily seen to be a valid pdf.
- (e) Since  $\mathbf{Y}$  is uniformly distributed on  $(0,1)$ , its mean value is 1/2 (as you have written down on your sheet of notes, I hope!). Otherwise, compute  $E[\mathbf{Y}] = \int_0^1 v \cdot 1 \cdot dv = \frac{v^2}{2} \Big|_0^1 = \frac{1}{2}$  to get the same answer as in part (c).