



1. (15 points)
  - (a) Let  $A$  and  $B$  be events such that  $\mathbb{P}(A) = 1/8$  and  $\mathbb{P}(B) = 1/4$ . What possible values can  $\mathbb{P}(A|B)$  have?
  - (b) Let  $C$  and  $D$  be independent events such that  $\mathbb{P}(C) = 1/4$  and  $\mathbb{P}(D) = 1/3$  and  $\mathbb{P}(C \cup D) = 1/2$ . Are  $C$  and  $D$  independent?
  - (c) Let  $X$  be a random variable with probability distribution function  $p_X(0) = 1/6, p_X(1) = 1/3, p_X(2) = 1/2$ . What are  $\mathbb{E}[X]$  and  $\mathbb{E}[(X + 1)^{-1}]$  (you do not need to simplify)?
  - (d) Let  $Y$  be a random variable that equals 1 with probability  $p$  and 0 with probability  $1 - p$ . Compute the moment generating function of  $Y$ .
  
2. (10 points) You roll a fair 4 sided die twice. The faces of the die are labelled 1, 2, 3, 4. Assume the dice rolls are independent. You keep track of the order of the dice rolls.
  - (a) List the sample space of all possible outcomes.
  - (b) What is the probability that any of the simple events occur?
  - (c) What is the probability the first dice roll is greater than the second?
  - (d) What is the probability the sum of the two dice rolls is 6?
  - (e) What is the probability the sum of the two dice rolls is 9?
  
3. (10 points) You are waiting at a subway stop and decide to take subway 1, 2 or 3, whichever line arrives first. Subway 1 has a 50 percent chance of being next, subway 2 and subway 3 each have a 25 percent chance of being next. Line 1 has a 70 percent chance of not being delayed.  
 Line 2 has a 30 percent chance of not being delayed.  
 Line 3 has a 50 percent chance of not being delayed.

Given that your train was not delayed, what is the probability you took subway 2?

4. (10 points) You are dealt 5 cards are of a standard deck of 52.
  - (a) What is the probability the first two cards you are dealt are aces?
  - (b) What is the probability exactly 3 of your 5 cards are spades?
  
5. (10 points) During an at-bat, a given baseball player hits a single with probability  $3/10$ , a double with probability  $1/10$  and makes an out the rest of the time.  
 After a single they score a run with probability  $1/8$  and don't with probability  $7/8$ .  
 After a double they score a run with probability  $1/4$  and don't with probability  $3/4$ .  
 After an out they can't score a run.  
 What is the expectation and variance of the number of runs they score in an at-bat?
  
6. (10 points) Person  $A$  and Person  $B$  play a game where they take turns flipping an unfair coin. The coin has  $1/4$  chance of being heads and is tails otherwise.  
 The first person to flip a heads wins.  
 If person  $A$  wins, what is the probability they won on their third coin flip (the fifth flip in total)?

7. (10 points) A security system consists of 10 sensors. Assume that when there is an intruder each sensor is activated with probability .9, independently. The security system sends an alarm if at least 3 sensors are activated, and it only sends an alarm when at least 3 sensors are activated.
- (a) When there is an intruder, what is the probability the security system sends an alarm?
  - (b) Given that the system sends an alarm, what is the probability exactly 7 sensors were activated?