

IMM - DTU

We introduce the events

02405 Probability

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We introduce the events M_i

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We introduce the events M_i that the transistor is produced on machine i .

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Question a) Using the Rule of Average Conditional Probabilities page

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We introduce the events M_i that the transistor is produced on machine i .

Question a) Using the Rule of Average Conditional Probabilities page 41 we get

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Question a) Using the Rule of Average Conditional Probabilities page 41 we get

$$\begin{aligned} P(X \geq 200) &= P(X \geq 200|M_1)P(M_1) + P(X \geq 200|M_2)P(M_2) \\ &= e^{-\frac{200}{100}} \frac{4}{12} + e^{-\frac{200}{200}} \frac{8}{12} \\ &= 0.2904 \end{aligned}$$

Question b) Similarly

$$E(X) = 100 \cdot \frac{1}{3} + 200 \cdot \frac{2}{3} = \frac{500}{3}$$

Question c) To find the variance we use the Computational Formula for Variance page 261. We introduce X_i to be the lifetime of a transistor produced by machine i . We use the Computational Formula inversely to get

$$E(X_i^2) = V(X_i) + (E(X_i))^2 = \frac{2}{\lambda_i^2}$$

where $E(X_i) = \frac{1}{\lambda_i}$ is the mean lifetime of a transistor produced on machine i .

$$E(X^2) = E(X_1^2) \frac{1}{3} + E(X_2^2) \frac{2}{3} = 6 \cdot 100^2$$

Finally

$$\text{Var}(X) = 6 \cdot 100^2 - \left(\frac{500}{3}\right)^2 = \frac{29}{9} \cdot 100^2$$

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Question a) Using the Rule of Average Conditional Probabilities page 41 we get

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We introduce X_i to be the lifetime

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We introduce X_i to be the lifetime of a transistor

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$$E(X_i^2)$$

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$$E(X^2)$$

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02405 Probability

2003-10-13

BFN/bfn

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Finally

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$$\text{Var}(X)$$

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Finally

$$\text{Var}(X) = 6 \cdot 100^2 - \left(\frac{500}{3}\right)^2 = \frac{29}{9} \cdot 100^2$$