

CS109 Midterm Exam

This is a closed calculator/computer/phone/smart-watch/smart-toothbrush exam. You are, however, allowed to use notes in the exam. You have 2 hours (120 minutes) to take the exam. The exam is 120 points, meant to roughly correspond to one point per minute of the exam. You may want to use the point allocation for each problem as an indicator for pacing yourself on the exam.

In the event of an incorrect answer, any explanation you provide of how you obtained your answer can potentially allow us to give you partial credit for a problem. For example, describe the distributions and parameter values you used, where appropriate. It is fine for your answers to include summations, products, factorials, exponentials, and combinations. You can leave your answer in terms of Φ (the CDF of the standard normal) or Φ^{-1} . For example $\Phi(3/4)$ is an acceptable final answer.

Stanford Honor Code: The Honor Code is an undertaking of the Stanford academic community, individually and collectively. Its purpose is to uphold a culture of academic honesty. Students will support this culture of academic honesty by neither giving nor accepting unpermitted academic aid on this examination.

This course is participating in the proctoring pilot overseen by the Academic Integrity Working Group (AIWG), therefore proctors will be present in the exam room. The purpose of this pilot is to determine the efficacy of proctoring and develop effective practices for proctoring in-person exams at Stanford.

I acknowledge and accept the letter and spirit of the honor code. I pledge to write more neatly than I have in my entire life:

Signature: _____

First and Last Name (print): _____

Stanford Email (@stanford.edu): _____

Exam Break Sign-out

I pledge that during my exam break:

- I will not bring any paper, electronic devices (phone, smart watch, smart glasses, etc), or aid (permitted or unpermitted) *out of or into* the exam room, nor access any aid during the break.
- I will not communicate with anyone other than the course instructional staff about the content of the exam.

Signature Confirming Honor Code	Exit Time	Return Time	Proctor Initial	Length (mins)

If you are feeling unwell and are not able to complete the exam, please speak with the proctor.

1 Literary Randomness [18 Points]

You may not use code to answer any parts of this problem.

- (a) (6 points) Typos in a book occur independently at a rate of 0.05 typos per page. Multiple typos could occur in a single page. You are editing a book that has 100 pages. What is the probability that there are no typos in the whole book?
- (b) (6 points) The time it takes a person to read the book *The Hobbit* is distributed as a Normal with mean 6 hours and variance 0.25. Two people independently read *The Hobbit*. What is the probability that both people will finish the book in less than 5.5 hours?
- (c) (6 points) New novels by a particular author are released at a steady average rate of one every 5 years. What is the probability that the next novel is released more than 7 years from now?

2 Art Museum Security Code [15 Points]

An art museum uses a daily access code to unlock a storage room. The code is a length-6 string chosen uniformly at random from the following 32 characters:

- Letters: $\{A, B, C, D, E, F, G, H, J, K, L, M, N, P, Q, R, S, T, U, V, W, X, Y, Z\}$ (24 letters; the museum avoids I and O)
- Digits: $\{2, 3, 4, 5, 6, 7, 8, 9\}$ (8 digits; the museum avoids 0 and 1)

A valid code must contain at least one digit and must not have any repeated characters. Here are some examples:

```
[A, 3, M, 7, Q, 2] # valid: mix of letters and digits
[3, 4, 5, 6, 7, 8] # valid: digits only
[2, 3, 4, 5, 6, 2] # invalid: repeating 2
[A, B, C, D, E, F] # invalid: no digits
```

You may not use code to answer any parts of this problem.

- (a) (9 points) How many valid codes are possible?
- (b) (6 points) What is the probability that a randomly chosen valid code starts with a digit or ends with a digit?

3 Fraud Detection [15 Points]

Numbers found in nature are far more likely to begin with the digit 1 than with any other digit. However, when people fabricate numbers, they tend to choose the first digit much more uniformly. Because of this difference, investigators sometimes examine the first digits of numbers in financial filings when deciding whether a company may be committing fraud.

From historical data, we know the following:

- If a company is committing fraud, the probability that a number it reports starts with a 1 is 0.17.
- If a company is not committing fraud, the probability that a number it reports starts with a 1 is 0.35.
- Only 1% of companies commit fraud.

You may not use code to answer any part of this problem.

- (a) (6 points) You examine a filing that contains a single number, and that number does *not* start with a 1. What is the probability that the company is committing fraud?

- (b) (9 points) The single number in the filing is also a “round number” (ends in 0). From historical data, we know:

- If a company is committing fraud, the probability a reported number ends in 0 is 0.30.
- If a company is not committing fraud, the probability a reported number ends in 0 is 0.12.

Assume that, conditional on whether the company is committing fraud, the events “starts with 1” and “ends in 0” are independent. The single number in the filing **does not start with a 1** and **does end in a 0**. What is the probability the company is committing fraud?

4 Let There Be Light [20 Points]

Imagine a simple camera that takes a 1-second exposure of a light source. This camera generates an image with 100 pixels. Each pixel in the image receives, on average, 5 photons per second.

Let N be the number of photons the pixel received. The sensor converts photon count into a displayed pixel intensity by

$$I = kN,$$

where k is a fixed constant. A pixel is black if it receives 0 photons during the exposure. You may not use code to answer any part of this problem.

(a) (6 points) Consider a single pixel in the image. What is the probability that this pixel is black?

(b) (8 points) What is the probability that the resulting image contains exactly 10 black pixels?

(c) (6 points) What is the variance of the displayed intensity I for a single pixel?

5 Footprints in the Caves of Lascaux [21 Points]

Archaeologists can use ancient footprints to learn about the people who made them. One clue is stride length: the distance (in meters) between two consecutive footprints in a straight walking path.

Let H be a person's height, in meters, rounded to the nearest 0.1 meter. Based on other evidence, archaeologists have a prior belief about H given by a discrete probability mass function (PMF), given to you as a dictionary as shown below. In this dictionary, a key h_i is a height in meters and maps to its probability, which you can denote in your math or code expressions by writing `prior_heights[hi]`.

```
prior_heights = {  
    1.0: 0.05  
    1.1: 0.12,  
    1.2: 0.30,  
    # ...  
    1.9: 0.10,  
    2.0: 0.05  
}
```

Studies of human walking patterns suggest that a person's stride length, S , is approximately proportional to their height, with random variation from step to step. Specifically, a person of height h would have stride length

$$S = 0.414 \cdot h + M,$$

where the noise term M represents natural variability in walking and is distributed as a Normal with $\mu = 0$ and $\sigma^2 = 0.16$. You may assume that M is independent of H . For part (a), you may write your expression in math or in code. For part (b) you may **not** use code as part of your solution.

- (a) (9 points) Suppose you know a person's height is 2.0 meters. Write an expression for the probability that their stride length is between 1.2 and 1.3 meters.

(b) (12 points) You observe a stride length of $S = 1.2$ meters. Provide a mathematical expression for the posterior probability of a person having height h given this observation.

6 TicketWizard [31 Points]

A concert has 8,200 tickets available online. Each person can buy at most one ticket. People are processed one at a time in queue order. You may assume that once a person joins the queue they do not leave the queue until after they are processed.

Historical data suggests that each person who reaches the front of the queue successfully purchases a ticket with probability 0.8, independently of other people, as long as tickets remain. (If no tickets remain, no further purchases are possible.)

Assume that if at least one ticket is still available when *you* reach the front of the queue, you will buy a ticket. You may also assume that in any case with more than 1,000,000 people ahead of you, the probability that there is still a ticket remaining for you is 0.

You may not use code to solve any part of this problem.

- (a) (10 points) You enter the queue and are told that there are exactly 10,000 people in front of you. Use a normal approximation to estimate the probability that there will be at least one ticket left for you to buy.
- (b) (9 points) Now suppose instead that you are not told what position you are in the queue. Assume the queue starts empty at time $t = 0$, and that people join the queue independently and at a constant rate of 1,000 people per minute. You join the queue at time $t = 9.8$ minutes. What is the probability that there are exactly 10,000 people in front of you?

- (c) (12 points) Suppose you join the queue at $t = 9.8$ minutes and you are not told what position you are in the queue. What is the approximate probability that there will be at least one ticket left for you to buy?

That's all folks! We hope you had fun. Here are some optional notes for further curiosity. The IRS actually uses the phenomenon discussed in the Fraud Detection problem, which is known as Benford's Law. The Caves of Lascaux are real caves where researchers used probabilistic modeling of footprints to determine that the people who made the art in those caves were actually adolescents (when prior researchers believed they were adults). The last problem was inspired by me trying to figure out the probability I could get a ticket for Taylor Swift's *The Eras Tour* back in 2023 :).