Based on the work of many CS109 staffs

1 Lecture 8, 4-22-20: Poisson and More

- 1. (a) Cite the probability mass function for the Negative Binomial distribution, $X \sim NegBin(r, p)$. Recall this is the number of independent flips up to and including the r^{th} head, when P(head) = p.
 - (b) Recall the PMF for $Y \sim Poi(\lambda)$: $p_Y(k) = e^{-\lambda} \lambda^k / k!$ for k in the range of Y. If $Z \sim Poi(2.3)$, then P(Z = 2.3) = ?
- 2. How many emails will I expect to receive in the next seven minutes if on average I receive w per minute?

$$P(X = k) = \binom{k-1}{r-1} p^r (1-p)^{k-r}$$

(b) 0. The fact that 2.3 is used for both λ and for k is a coincidence.

2.

1.

(a)

7w

2 Lecture 9, 4-24-20: Continuous Random Variables

1. True or False.

- (a) If X is a continuous RV, then $0 \le f_X(x) \le 1$ for all $x \in \mathbb{R}$. Recall f_X denotes the PDF of X.
- (b) If X is a continuous RV, then $0 \le F_X(x) \le 1$ for all $x \in \mathbb{R}$. Recall F_X denotes the CDF of X.
- 2. Short Answer. Let $X \sim \text{Uni}(\alpha, \beta) = \text{Uni}(12, 17)$
 - (a) P(X < 13) = ?
 - (b) $P(X \le 13) = ?$
 - (c) P(X = 13) = ?

1. (a) False.

- (b) True.
- 2. (a) 0.2 The chunk between 12 and 13 contains one-fifth of all the probability
 - (b) 0.2 Including the number 13 itself is an infinitesimal change to the probability.
 - (c) 0 Continuous RV's equate to particular values with zero probability

3 Lecture 10, 4-27-20: The Normal Distribution

True or False. Let $X \sim \mathcal{N}(\mu, \sigma^2)$.

- 1. $(X \mu)/\sigma^2 \sim \mathcal{N}(0, 1)$.
- 2. For all $w \in \mathbb{R}$, $P(X < \mu w) = P(X > \mu + w)$
- 3. Mean(X) = Median(X) = Mode(X) = μ
- 4. $f_X(\mu) = 1$
- 5. $F_X(\mu) = 0.5$
 - 1. False. Should be $(X \mu)/\sigma$.
 - 2. True. The normal distribution is symmetric, so the area under the curve before a certain value will match the area under the curve after that value's reflection across the mean of the distribution.
 - 3. True. The mean of a distribution is the x value marking the "center of mass" on which it would balance if there was a fulcrum beneath it. The median of a distribution is the x value at which there is 50% mass on each side. The mode of a distribution is the x value at which the highest y value occurs. If the distribution is normal, that is sufficient for mean = median = mode.
 - 4. False. The peak of a normal distribution can be any positive number. The variance determines the height.
 - 5. True. The area under the curve up until the midpoint always accounts for half of the probability.