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CS109

Section #3: Continuous Random Variables

Overview of Section Materials

The warmup questions provided will help students practice concepts introduced in lectures. The section problems are meant to apply these concepts in more complex scenarios similar to what you will see in problem sets and quizzes.

1 Warmups

1.1 Website Visits

You have a website where only one visitor can be on the site at a time, but there is an infinite queue of visitors, so that immediately after a visitor leaves, a new visitor will come onto the website. On average, visitors leave your website after 5 minutes. Assume that the length of stay is exponentially distributed. What is the probability that a user stays more than 10 minutes, if we calculate this probability:

  a. using the random variable X, defined as the length of stay of the user?

  b. using the random variable Y, defined as the number of users who leave your website over a 10-minute interval?

1.2 Approximating Normal

Your website has 100 users and each day each user independently has a 20% chance of logging into your website. Use a normal approximation to estimate the probability that more than 21 users log in.

1.3 Continuous Random Variable

Let X be a continuous random variable with the following probability density function:

$$f_X(x) = \begin{cases} c(e^{x-1} + e^{-x}) & \text{if } 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

  a. Find the value of c that makes f_X a valid probability distribution.

  b. What is $P(X > 0.75)$?

2 Problems

2.1 Air Quality

Throughout the United States, the Environmental Protection Agency monitors levels of PM2.5, a type of dangerous air pollution. These PM2.5 measurements can be approximately modeled by a normal distribution.

    a. Let us model PM2.5 measurements with a normal distribution that has a mean of 8. If three-quarters of all measurements fall below 11.4, what is the standard deviation? Round to the nearest integer.

    b. PM2.5 values above 12 can pose some health risks, especially to sensitive populations. Using the standard deviation found above, what is the probability that a randomly selected PM2.5 measurement is over 12?

    c. What is the probability that a randomly selected PM2.5 measurement is between 7 and 8?

2.2 Elections

: We would like to see how we could predict an election between two candidates in France (A and B), given data from 10 polls. For each of the 10 polls, we report below their sample size, how many people said they would vote for candidate A, and how many people said they would vote for candidate B. Not all polls are created equal, so for each poll we also report a value "weight" which represents how accurate we believe the poll was. The data for this problem can be found on the class website in polls.csv:

Poll	N samples	A votes	B votes	Weight
1	862	548	314	0.93
2	813	542	271	0.85
3	984	682	302	0.82
4	443	236	207	0.87
5	863	497	366	0.89
6	648	331	317	0.81
7	891	552	339	0.98
8	661	479	182	0.79
9	765	609	156	0.63
10	523	405	118	0.68
Totals:	**7453**	**4881**	**2572**	

    a. First, assume that each sample in each poll is an independent experiment of whether or not a random person in France would vote for candidate A (disregard weights).

       • Calculate the probability that a random person in France votes for candidate A.

- Assume each person votes for candidate A with the probability you've calculated and otherwise votes for candidate B. If the population of France is 64,888,792, what is the probability that candidate A gets more than half of the votes?

b. Nate Silvers at fivethirtyeight pioneered an approach called the "Poll of Polls" to predict elections. For each candidate A or B, we have a random variable S_A or S_B which represents their strength on election night (like ELO scores). The probability that A wins is $P(S_A > S_B)$.

- Identify the parameters for the random variables S_A and S_B. Both S_A and S_B are defined to be normal with the following parameters:

$$S_A \sim \mathcal{N}\left(\mu = \sum_i p_{A_i} \cdot \text{weight}_i,\ \sigma^2\right) \qquad S_B \sim \mathcal{N}\left(\mu = \sum_i p_{B_i} \cdot \text{weight}_i,\ \sigma^2\right)$$

where p_{A_i} is the ratio of A votes to N samples in poll i, p_{B_i} is the ratio of B votes to N samples in poll i, weight$_i$ is the weight of poll i, m_i is the N samples in poll i and:

$$\sigma = \frac{K}{\sqrt{\sum_i m_i}} \quad \text{s.t. } K = 350; \text{ thus } \sigma = 4.054.$$

- We will calculate $P(S_A > S_B)$ by simulating 100,000 fake elections. In each fake election, we draw a random sample for the strength of A from S_A and a random sample for the strength of B from S_B. If S_A is greater than S_B, candidate A wins. What do we expect to see if we simulate so many times? What do we actually see?

c. Which model, the one from (a) or the model from (b) seems more appropriate? Why might that be the case? On election night candidate A wins. Was your prediction from part (b) "correct"?