

- 1) The temperature variation from one day to another is found to be distributed normally with expected value  $3F$  and variance  $3F$  when temperature are measured in Fahrenheit. Recalling that  $x$  Fahrenheit are equivalent to  $y = 5(x - 32)/9$  Celsius what is the probability distribution of the temperature variation when measured in Celsius.
- 2) Two machines produce the same pill for a pharmaceutical company. Call  $X_1$  the amount of active substance in the pills produced by the first machine and  $X_2$  the amount of active substance in the pills produced by the second machine. After a quality review it is found that  $X_1$  and  $X_2$  are distributed normally with  $X_1 \simeq N(1.05, 0.01)$  and  $X_2 \simeq N(0.98, 0.001)$ . Assuming that the two machines produce the same amount of pills and that the pills are randomly mixed before being shipped out what is the probability distribution of the amount of active substance in the pills shipped
- 3) To be acceptable the pills must have an amount of active substance between 0.99 and 1.01. Which of the two machines has a higher probability of producing an acceptable pill.
- 4) If after being shipped one pill is checked and found having an amount of active substance greater than 1.05 what is the probability that it was produced by the first machine.
- 5) At a bus stop a new passenger arrives every minute. The arrival time for the bus is distributed exponentially with parameter  $\lambda = 0.1$ . The bus can carry only 10 passengers. What is the probability that there will be a passenger left at the bus stop after the bus arrives.
- 6) If  $X$  is an exponential r.v. with parameter  $\lambda$  compute the median of  $X$ . Which is larger, the median or the average?
- 7) In a room you have 10 independent bulbs each of which has a life time distributed exponentially with parameter 0.1 when the time is measured in days. What is the probability distribution of the number of working bulbs after 10 days.
- 8) A person works to install the operating system on a computer and a second one configures it after installation. Calling  $X$  the time needed by the first worker we know that it is distributed exponentially with parameter 1 when the time is measured in hours. If the first worker needed  $x$  hours to complete his job we know that the second one will need a time  $Y$  that is distributed exponentially with parameter  $0.5x$ . Write the joint p.d.f. of  $X$  and  $Y$ . Write an expression for the expected value of the total time needed to complete the installation and configuration. Can you compute it?
- 9) Four independent dices are rolled. Let  $X_i$  be the outcome of the  $i$ -th dice and let  $Y = X_1 + X_2$ ,  $Z = X_3 + X_4$ . Are  $Y$  and  $Z$  independent? Why?