

Homework 6

Due: Wednesday, November 20, by 11:59pm.
Refer to the instructions on Homework 1

Task 1 – Chernoff Bound

[8 pts]

A certain city is experiencing a big crime wave. The city decides that it needs to put its police officers out into the streets to bring back security. The city is conveniently arranged into a 100×100 grid of streets. Each street intersection can be identified by two integers (a, b) where $1 \leq a \leq 100$ and $1 \leq b \leq 100$. The city only has 1000 police officers, so it decides to send each police officer to a uniformly random grid location, independent of each other. The city wants to make sure that every 20×20 subgrid (corresponding to grid points (a, b) with $A \leq a \leq A + 19$ and $B \leq b \leq B + 19$ for valid A, B) gets more than 10 police officers.

- Use the Chernoff bound to compute the probability that a single subgrid gets at most 10 police officers.
- Use the union bound together with the result from above to calculate the probability that the city fails to meet its goal.

Task 2 – Probability Density Functions

[8 pts]

For this exercise, give exact answers as simplified fractions. Compute $\mathbb{E}(X)$ and $\text{Var}(X)$ if X has probability density function given by ...

$$\text{a) } f_X(x) = \begin{cases} c(1 - x^6) & \text{if } -1 < x < 1 \\ 0 & \text{otherwise} \end{cases}.$$

Determine the value of c as part of your answer.

$$\text{b) } f_X(x) = \begin{cases} c/x^5 & \text{if } x > 5 \\ 0 & \text{otherwise} \end{cases}.$$

Determine the value of c as part of your answer.

Hint: The variance does not necessarily need to be finite.

Task 3 – Exponential Density

[8 pts]

You throw a dart at a circular target of radius r . Let X be the distance of your dart's hit from the center of the target. Your aim is such that X follow the exponential density with parameter $4/r$.

- As a function of r , determine the value m such that $\mathbb{P}(X < m) = \mathbb{P}(X > m)$.
- What is the probability that you miss the target completely?

Task 4 – The Flea and the Beach Ball

[8 pts]

A flea of negligible size is trapped in a large, spherical, inflated beach ball with radius r . At this moment, it is equally likely to be at any point within the ball. Let X be the distance of the flea from the center of the ball. Using the fact that the volume of a sphere of radius r is $4\pi r^3/3$, for X , find ...

- ... the cumulative distribution function F_X .

- b) ... the probability density function f_X .
- c) ... the expected value $\mathbb{E}(X)$.
- d) ... the variance $\text{Var}(X)$.

Task 5 – The Strange Die

[8 pts]

Suppose you have a die that has probability p of resulting in the outcome 6 when rolled, where p is a continuous random variable that is uniformly distributed over $[0, \frac{1}{3}]$. Suppose you start rolling this die. (The value of p does not change once you start rolling.) Give exact answers as simplified fractions.

- a) Compute the probability that the first roll is 6.
- b) Compute the probability that the first two rolls are both 6.
- c) Let S_1 be the event that the first roll is 6 and S_2 be the event that the second roll is 6. Compute $\mathbb{P}(S_2 | S_1)$.
- d) Are the outcomes of the first two rolls independent? Justify your answer.
- e) Compute the probability that the first k rolls are each 6. Compare this with the probability if it were a fair die.