

Philadelphia University Faculty of Engineering

Marking Scheme

Examination Paper

Department of Communication & Electronics Engineering

Probability and Random Variables

Second Quiz First semester Date: 09/12/2019

Section 1

Weighting 6% of the module total

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Marking Scheme

Probability and Random Variables (650364)

The presented quiz questions are organized to overcome course material through 1 question.

Marking Assignments

Question 1: This question is attributed with 6 marks if answered properly,

Solution

a) The total probability is given by

(1.5 marks)

$$\int_{x=2}^{6} \int_{y=0}^{5} c(2x+y) dx dy = \int_{x=2}^{6} c\left(2xy + \frac{y^2}{2}\right) \Big|_{0}^{5} dx$$
$$= \int_{x=2}^{6} c\left(10x + \frac{25}{2}\right) dx = 210c$$

For this to equal 1, we must have c = 1/210.

b) The marginal distribution function for \boldsymbol{X} is

(1.5 marks)

$$F_{1}(x) = P(X \le x) = \int_{u=-\infty}^{x} \int_{v=-\infty}^{\infty} f(u, v) du dv$$

$$= \begin{cases} \int_{u=-\infty}^{x} \int_{v=-\infty}^{\infty} 0 du dv = 0 & x < 2 \\ \int_{u=2}^{x} \int_{v=0}^{5} \frac{2u + v}{210} du dv = \frac{2x^{2} + 5x - 18}{84} & 2 \le x < 6 \end{cases}$$

$$= \begin{cases} \int_{u=2}^{6} \int_{v=0}^{5} \frac{2u + v}{210} du dv = 1 & x \ge 6 \end{cases}$$

c) The marginal density function for \boldsymbol{X} is, from part (b)

(1.5 marks)

$$f_1(x) = \frac{d}{dx}F_1(x) = \begin{cases} (4x + 5)/84 & 2 < x < 6\\ 0 & \text{otherwise} \end{cases}$$

(1.5 marks)

$$P(3 < X < 4, Y > 2) = \frac{1}{210} \int_{x=3}^{4} \int_{y=2}^{5} (2x + y) \, dx \, dy = \frac{3}{20}$$