

R. D. Foley
September 28, 2022

Name: _____

ISyE 2027
Section C
Test 1

Calculators, notes, and books are not allowed. Put your name on both sides of this sheet. Please stop when time is up. You may leave terms like $\binom{52}{5}$ and e^{-2} in your answers.

1. (30 points) Suppose $P(A) = 3/10$, $P(B) = 4/10$ and $P(B | A) = 2/3$. Compute the following:
 - (a) $P(A^c)$,
 - (b) $P(A \cup B)$,
 - (c) $E[\mathbb{1}_{\{AB\}} - \mathbb{1}_{\{A\}}\mathbb{1}_{\{B\}}]$.
2. (30 points) Suppose we take a standard deck of 52 cards and remove all 13 hearts leaving a deck of 39 cards. Assume we are dealt 5 cards.
 - (a) What is the probability of a full house, i.e., 3 cards of one rank and 2 cards of another?
 - (b) What is the probability of two pairs (and not 3 of any rank)?
 - (c) What is the probability of getting the king of diamonds, one other king, and all 3 queens?
3. (30 points) Suppose we roll a red die and a green die. Let X be the value on the red die and Y the value on the green die.
 - (a) Compute the probability that $XY = 30$.
 - (b) Compute the mean of $X \wedge 2$.
 - (c) What is the probability that both dice are less than or equal to 2 given that there is at least one die less than or equal to 2?
4. (30 points) Suppose X has p.m.f. $P\{X = k\} = (k + 1)/6$ for $k = 0, 1, 2$. Compute
 - (a) the mean of X ,
 - (b) the second moment of X ,
 - (c) $E[1/(X + 1)]$.
5. (30 points) Suppose that there are 2 items in stock in the morning. The demand D during the day has p.m.f. $P\{D = k\} = (k + 1)/10$ for $k = 0, 1, 2, 3$. There will be no restocking during the day.
 - (a) What is the probability that both items will be sold that day?
 - (b) What is the expected number sold that day?
 - (c) Let R be the remaining stock at the end of the day. Give an expression defining R as a function of D .