

ISyE 2027 E
Test 2

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) What would be a reasonable guess for the distribution of each of the following random variables?
 - (a) The number of fires in Atlanta this weekend.
 - (b) Whether or not Atlanta city government has another ransomware attack next week.
 - (c) The length of time until the next major fire in Atlanta.
2. (30 points) Suppose that the c.d.f. of X is $F(t) = \lfloor t \rfloor / 3$ for $0 \leq t \leq 3$.
 - (a) Compute the mean of X .
 - (b) Compute the second moment of X .
 - (c) Compute $\mathbb{E}[2^X]$?
3. (30 points) Suppose that the c.d.f. of X is $F(t) = (t - 1)^2$ for $1 \leq t \leq 2$.
 - (a) Compute the mean of X .
 - (b) Compute $\mathbb{E}[1/(X - 1)]$.
 - (c) Compute $\mathbb{P}\{X > 3/2\}$?
4. (30 points) Suppose a particular type of processor sells for \$200 and that there are two processors in stock at the beginning of the day. Assume that the demand D for processors during that day has a Poisson distribution with mean 3 processors.
 - (a) Give an expression for the gross revenue R (that is, the money received for selling processors) as a function of the demand D .
 - (b) What is the expected gross revenue?
 - (c) What is the probability of selling both processors?

(If you do not know how to determine the parameter for the distribution of D , leave the parameter as p , and you might get some credit.)
5. (30 points) Suppose that the time needed to do an endoscopic ultrasound consists of two parts: the first part is a fixed time taking 15 minutes and the second part is exponentially distributed with mean 30 minutes. Let T be the sum of the two parts.
 - (a) Compute $\mathbb{P}\{T > 45 \text{ minutes}\}$.
 - (b) Given that the procedure has been going on for 30 minutes and is not yet finished, what would the expected total time of the procedure be?
 - (c) Compute the squared coefficient of variation of T .