



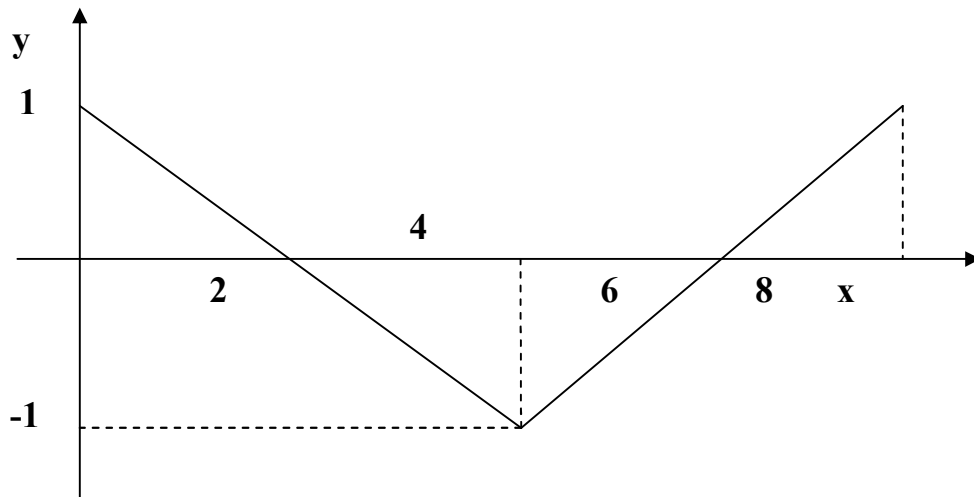
Answer the following questions

No. of questions : **8**

Total Mark: **80**

- 1- Suppose we randomly select 5 cards without replacement from an ordinary deck of playing cards. What is the probability of getting exactly 2 red cards (i.e., hearts or diamonds)?
- 2- The probability of getting tails is 60% when tossing a coin 5 times. What is the probability of getting 2 tail and 3 head?
- 3- Suppose that a number of inquiries arriving at a certain interactive system with arrival rate 12 inquiries per minute. Find the probability of at least 2 inquiries arriving in 3 minute interval.
- 4- If  $f(x,y) = cx^2y$  is probability density function,  $0 < y < x < 1$ , find marginal of x and y. Check for independence, and find  $p(y > 1/3, x > 1/2)$ .
- 5- A weighted die is rolled once and only spots less than 4 facing up and a fair coin is tossed number of times equal to the spot number facing up from rolling the die. Let X denotes the number of head and Y denotes the spots of the die facing up. Discuss the joint distribution
- 6- For Gamma distribution, find  $\mu_r$  [moment about zero], then deduce  $\mu_3$  [3<sup>rd</sup> moment about mean]
- 7- Expand in Fourier series  $f(x) = |\cos x|$ ,  $0 < x < 2\pi$

8-



Expand in Fourier series the illustrated figure with  $T = 4$ .

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### Model answer

1- This is a hypergeometric experiment in which we know the following:

$N = 52$ ; since there are 52 cards in a deck.

$k = 26$ ; since there are 26 red cards in a deck.

$n = 5$ ; since we randomly select 5 cards from the deck.

$x = 2$ ; since 2 of the cards we select are red.

We plug these values into the hypergeometric formula as follows:

$$h(x; N, n, k) = \frac{[{}^k C_x][{}^{N-k} C_{n-x}]}{[{}^N C_n]}$$

$$\text{Thus } h(2; 52, 5, 26) = \frac{[{}^{26} C_2][{}^{26} C_3]}{[{}^{52} C_5]}$$

$$= \frac{[325][2600]}{[2,598,960]} = 0.32513$$

Thus, the probability of randomly selecting 2 red cards is 0.32513.

2- Let  $X$ : number of tail facing up, therefore  $P(X = 2) = {}^5 C_2 (0.6)^2 (0.4)^3$

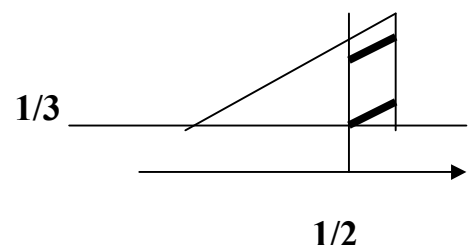
3- $X$ : The number of inquiries arriving at a certain interactive such that  $\lambda = 12(3) = 36$ ,

$$\text{thus } P(X \geq 2) = 1 - P(X \leq 1) = 1 - \sum_{x=0}^1 \frac{e^{-\lambda} \lambda^x}{x!} = 1 - \sum_{x=0}^1 \frac{e^{-36} 36^x}{x!} = 1 - e^{-36} - 36 e^{-36}$$

$$4) \int_0^1 \int_y^1 c x^2 y dx dy = 1 \Rightarrow c = 10, \mathbf{f}_x = \int_0^x 10 x^2 y dy = 5 x^4, \mathbf{f}_y = \int_y^1 10 x^2 y dx = \frac{10}{3} [y - y^4] \ \&$$

$$\mathbf{f(x,y)} \neq \mathbf{f_x f_y}$$

Therefore they are not independent.



$$p(y > 1/3, x > 1/2) = \int_{1/3}^{1/2} \int_{1/2}^1 10 x^2 y dx dy + \int_{1/3}^1 \int_y^1 10 x^2 y dx dy$$

5-

x \ y	1	2	3	f <sub>x</sub>
0	1/14	1/14	1/14	3/14
1	1/14	2/14	3/14	6/14
2	0	1/14	3/14	4/14
3	0	0	1/14	1/14
f <sub>y</sub>	2/14	4/14	8/14	1

$$P(y > x) = 10/14$$

6- The moment generating function can be expressed by

$$E(e^{tx}) = \int_0^{\infty} e^{tx} \left( \frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x} \right) dx = \frac{\beta^\alpha}{\Gamma(\alpha)} \int_0^{\infty} x^{\alpha-1} e^{-(\beta-t)x} dx$$

Put  $(\beta - t)x = y \Rightarrow dx = \frac{dy}{\beta - t}$ , thus

$$E(e^{tx}) = \frac{\beta^\alpha}{(\beta - t)^\alpha \Gamma(\alpha)} \int_0^{\infty} y^{\alpha-1} e^{-y} dy = \frac{\beta^\alpha}{(\beta - t)^\alpha}$$

Using the  $r^{\text{th}}$  derivative, we get  $\frac{d^r}{dt^r} \phi(t) = \frac{\beta^\alpha \Gamma(r + \alpha)}{(\beta - t)^{r + \alpha} \Gamma(\alpha)}$

Therefore  $\mu_r = \frac{\Gamma(r + \alpha)}{\beta^r \Gamma(\alpha)}$  and  $\mu_3 = E(x - \mu)^3 = \mu_3 - 3\mu_1\mu_2 + 2[\mu_1]^3$ , where

$$\mu_3 = \frac{\Gamma(3 + \alpha)}{\beta^3 \Gamma(\alpha)} = \frac{(2 + \alpha)(1 + \alpha)(\alpha)}{\beta^3}, \mu_2 = \frac{\Gamma(2 + \alpha)}{\beta^2 \Gamma(\alpha)} = \frac{(1 + \alpha)(\alpha)}{\beta^2}, \mu_1 = \frac{\Gamma(1 + \alpha)}{\beta \Gamma(\alpha)} = \frac{\alpha}{\beta}$$

7- This function is even cosine harmonic, therefore  $a_0 = \frac{4}{T} \int_0^{T/2} f(x) dx =$

$$\frac{4}{\pi} \int_0^{\pi/2} \cos(x) dx = \frac{4}{\pi}$$

$$a_{2n} = \frac{4}{T} \int_0^{T/2} f(x) \cos\left(\frac{2n\pi x}{T}\right) dx = \frac{4}{\pi} \int_0^{\pi/2} \cos(x) \cos(2nx) dx = \frac{4 \cos(n\pi)}{\pi(2n-1)(2n+1)},$$

$$b_{2n} = 0$$

$$\text{Therefore } |\cos x| = \frac{2}{\pi} + \sum_{n=1}^{\infty} \frac{4\cos(n\pi)}{\pi(2n-1)(2n+1)} \cos 2nx$$

Put  $x = \frac{\pi}{2}$ , thus

$$-\frac{1}{2} = \sum_{n=1}^{\infty} \frac{\cos(n\pi)}{(2n-1)(2n+1)} \cos(n\pi) \Rightarrow -\frac{1}{2} = \sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)} =$$

$$\frac{1}{1.3} + \frac{1}{3.5} + \frac{1}{5.7} - \dots$$

By Parseval's theorem,  $\frac{2}{T} \int_0^T [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} a_{2n}^2 = \frac{1}{\pi} \int_0^{\pi} (1 + \cos 2x) dx = 1,$

Therefore  $1 = \frac{8}{\pi^2} + \sum_{n=1}^{\infty} \frac{16}{\pi^2(2n-1)^2(2n+1)^2} \Rightarrow \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2(2n+1)^2} = [1 - \frac{8}{\pi^2}] \frac{\pi^2}{16}$

**- Intended Learning Outcomes of Course (ILOS)**

**a- Knowledge and Understanding**

On completing this course, students will be able to:

- a- 1 - Recognize concepts and theories of mathematics and sciences (a1)
- a- 2 - Recognize methodologies of solving engineering problems, data collection interpretation. (a6)

**b- Intellectual Skills**

At the end of this course, the students will be able to:

- b- 1 - Select appropriate mathematical and computer-based methods for modeling and analyzing problems. (b1)
- b- 2 - Select appropriate solutions for engineering problems based on analytical thinking. (b3)
- b- 3 - Solve engineering problems, often on the basis of limited and possibly contradicting information. (b8)

**c- Professional Skills**

On completing this course, the students are expected to be able to:

- c- 1 - Apply knowledge of mathematics, science, information technology, design, business (c1)
- c- 2 - Apply numerical modeling methods to engineering problems. (c7)

**d- General Skills**

At the end of this course, the students will be able to:

- d-1- Work in stressful environment and within constraints. (d2)

Questions	Total marks	Achieved ILOS	Questions	Total marks	Achieved ILOS
Q1	10	b1	Q5	10	b3
Q2	10	a1	Q6	10	c1

<b>Q3</b>	<b>10</b>	<b>a2, c1</b>	<b>Q7</b>	<b>10</b>	<b>a1, b1</b>
<b>Q4</b>	<b>10</b>	<b>b2</b>	<b>Q8</b>	<b>10</b>	<b>c1</b>

**Board of examiners: Dr. eng. Khaled El Naggar**