Page 1

Let call Y the r.v. that counts the number of working bulbs. Than Y is distributed as a binomial of parameters 10, p, *i.e.* $Y \simeq Bin(10, p)$.

1) the requested probability is

$$P(Y = 10) = b(10; 10, p) = p^{10} = 0.904.$$

2)

$$P(Y=4) = b(4;10,p) = {\binom{10}{4}} p^4 (1-p)^6 = 2.1 \cdot 10^{-10}$$

3) he expected value is E(Y) = 10p = 9.9 and the variance is V(X) = 10p(1-p) = 0.099

Page 2

4) Observe that after a mounth each bulb is working or not working independently from the others so the X is a binomial variable of parameters 10 and p', where p' is the probability that a given bulb is still working after a month. This probability is given by the probability that it was working at the initial time time the probability that it did not break down during the month of use, *i.e.* $p' = p(1 - q) = 0.99 \cdot 0.9 = 0.891$. So we have that $X \simeq Bin(10, 0.891)$ and the p.m.f. of P(X = x) = b(x; 10, 0.891). In particular

$$P(X = 8) = b(8; 10, 0.891) = {\binom{10}{8}} 0.891^8 \cdot 0.109^2 = 0.212.$$

You can reach the same result calling Z the random variable that counts how many bulbs brake down in a mounts and observing that, if Y = y, than $Z \simeq Bin(y, 0.1)$. Than

$$\begin{split} P(X=8) = & P(Y=10)P(Z=2) + P(Y=9)P(Z=1) + P(Y=8)P(Z=0) = \\ = & b(10;10,0.99)b(2;10,0.1) + b(9;10,0.99)b(1;9,0.1) + \\ + & b(8;10,0.99)b(0,8,0.1) \end{split}$$

that gives the same result as above.

5) The requested probability is P(A|B'). Using the product rule we get

$$P(A|B') = P(B'|A)\frac{P(A)}{P(B')} = 0.1\frac{0.99}{0.109} = 0.908.$$

This is true because P(B'|A) is the probability that the bulb breaks down during use and P(B') = 1 - P(B) was computed in point 4.

Page 3

- 6) The probability that the light will not go on is 1 minus the probability that all bulbs work. This was computed in point 1 so that the requested probability is 1 0.904 = 0.086.
- 7) The light does not go on if at least one of the bulbs is broken so that the events {the light does not go on} = $\bigcup_{i=1}^{10} A'_i$. Clearly the event {the first bulb is not working } = A'_1 . Thus

$$P\left(A_{1}'\Big|\bigcup_{i=1}^{10}A_{i}'\right) = \frac{P\left(A_{1}'\cap\left(\bigcup_{i=1}^{10}A_{i}'\right)\right)}{P\left(\bigcup_{i=1}^{10}A_{i}'\right)} = \frac{P(A_{1}')}{P\left(\bigcup_{i=1}^{10}A_{i}'\right)} = \frac{0.01}{0.086} = 0.116.$$

This is true because $A'_1 \subset \bigcup_{i=1}^{10} A'_i$ so that $A'_1 \cap \left(\bigcup_{i=1}^{10} A'_i\right) = A'_1$ and $P\left(\bigcup_{i=1}^{10} A'_i\right)$ was computed in point 6.

8) The event {only the first bulb does not work} is given by $C = A'_1 \cap \left(\bigcup_{i=2}^{10} A_i\right)$. We again have that $C \subset \bigcup_{i=1}^{10} A'_i$ so that the requested porbability is

$$P\left(A_{1}^{\prime}\cap\left(\bigcap_{i=2}^{10}A_{i}\right)\middle|\bigcup_{i=1}^{10}A_{i}^{\prime}\right) = \frac{P\left(A_{1}^{\prime}\cap\left(\bigcap_{i=2}^{10}A_{i}\right)\right)}{P\left(\bigcup_{i=1}^{10}A_{i}^{\prime}\right)} = \frac{0.01\cdot0.99^{9}}{0.086} = 0.106.$$

Page 4

9) Clearly we have that $Y \simeq H(10, 20, 2)$. The light goes on in Room 1 if and only if there are 0 non working bulbs in Room 1 so that the requested probability is

$$h(0;10,20,2) = \frac{\binom{18}{10}\binom{2}{0}}{\binom{20}{10}} = \frac{18!}{10! \cdot 8!} \cdot \frac{10! \cdot 10!}{20!} = \frac{10 \cdot 9}{20 \cdot 19} = 0.237$$

10) the probability requested is P(Y = 1) because if there is only one non working bulb in Room 1 the other non working bulb has to be in Room 2. We have

$$P(Y=1) = h(1;10,20,2) = \frac{\binom{18}{9}\binom{2}{1}}{\binom{20}{10}} = 2 \cdot \frac{18!}{9! \cdot 9!} \cdot \frac{10! \cdot 10!}{20!} = \frac{2 \cdot 10 \cdot 10}{20 \cdot 19} = 0.526$$

Page 5

11) Let again Y be the r.v. that counts the number of non working bulbs in Room 1. We have $Y \simeq H(10, 20, 5)$ so that:

$$P(Y=3) = h(3;10,20,5) = \frac{\binom{15}{7}\binom{5}{3}}{\binom{20}{10}} = \frac{15!}{7! \cdot 8!} \cdot \frac{5!}{3! \cdot 2!} \cdot \frac{10! \cdot 10!}{20!} = \frac{10 \cdot 9 \cdot 8 \cdot 10 \cdot 9 \cdot 5 \cdot 4}{2 \cdot 20 \cdot 19 \cdot 18 \cdot 17 \cdot 16} = 0.348$$

while

$$P(Y=0) = h(2;10,20,5) = \frac{\binom{15}{8}\binom{5}{2}}{\binom{20}{10}} = \frac{15!}{8! \cdot 7!} \cdot \frac{5!}{2! \cdot 3!} \cdot \frac{10! \cdot 10!}{20!} = 0.348.$$

12) The requested probability is:

$$P(Y=0) = h(0; 10, 20, 5) = \frac{\binom{15}{10}\binom{5}{0}}{\binom{20}{10}} = \frac{15!}{10! \cdot 5!} \cdot \frac{10! \cdot 10!}{20!} = \frac{10 \cdot 9 \cdot 8 \cdot 7 \cdot 6}{20 \cdot 19 \cdot 18 \cdot 17 \cdot 16} = 0.0162$$