

## Exercises: Basics of probability theory

### Exercise 1

A fair coin is tossed  $n$  times (where  $n$  is a given positive integer).

1. Specify the state space  $\Omega$  and the probability measure  $P$  for all possible realisations.
2. Let  $A$  be the event "the coin shows up with both a head and a tail" and let  $B$  be the event that "there is at most one tail". Determine  $P(A)$ ,  $P(B)$ , and  $P(A \cap B)$ .
3. Are  $A$  and  $B$  independent events?

### Exercise 2

A number  $X$  is picked uniformly at random on the interval  $[0, 1]$ , that is for any  $I \subseteq [0, 1]$ ,  $P(X \in I) = \text{length of } I$ . We say that  $X$  is *uniformly distributed between 0 and 1* and write  $X \sim \text{unif}(0, 1)$ .

1. Specify the distribution function, density function, mean, and variance of  $X$ .
2. What is the probability that the first decimal of  $X$  is equal to 1.

### Exercise 3

A random variable  $X$  is said to follow an *exponential distribution with parameter*  $\lambda > 0$  if  $X$  has density

$$f_X(x) = \lambda \exp(-\lambda x), \quad x > 0$$

(meaning that  $f_X(x) = 0$  if  $x \leq 0$ ).

1. Determine the distribution function and the mean of  $X$ .
2. For any numbers  $s > 0$  and  $t > 0$ , find  $P(X > t + s | X > s)$  and interpret the result.

# Exercise In Probability Theory

**Hussin A.Rothana**



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## **Table of Contents Exercise In Probability Theory**

1. Understanding the eBook Exercise In Probability Theory
  - The Rise of Digital Reading Exercise In Probability Theory
  - Advantages of eBooks Over Traditional Books
2. Identifying Exercise In Probability Theory
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Exercise In Probability Theory
  - User-Friendly Interface
4. Exploring eBook Recommendations from Exercise In Probability Theory
  - Personalized Recommendations
  - Exercise In Probability Theory User Reviews and Ratings
  - Exercise In Probability Theory and Bestseller Lists

5. Accessing Exercise In Probability Theory Free and Paid eBooks
  - Exercise In Probability Theory Public Domain eBooks
  - Exercise In Probability Theory eBook Subscription Services
  - Exercise In Probability Theory Budget-Friendly Options
6. Navigating Exercise In Probability Theory eBook Formats
  - ePub, PDF, MOBI, and More
  - Exercise In Probability Theory Compatibility with Devices
  - Exercise In Probability Theory Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Exercise In Probability Theory
  - Highlighting and Note-Taking Exercise In Probability Theory
  - Interactive Elements Exercise In Probability Theory
8. Staying Engaged with Exercise In Probability Theory
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Exercise In Probability Theory
9. Balancing eBooks and Physical Books Exercise In Probability Theory
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Exercise In Probability Theory
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Exercise In Probability Theory
  - Setting Reading Goals Exercise In Probability Theory
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Exercise In Probability Theory
  - Fact-Checking eBook Content of Exercise In Probability Theory
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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