

參考用

- 1) 某種賭博遊戲每次贏的機率是 $19/37$ ，贏了得一元，輸了賠一元。 20%
- i) 假使要使至少贏1,000元的機率為 $1/2$ ，則應玩幾次？
  - ii) 根據 i) 的答案，輸錢的機率是多少？
- 2) 兩個朋友相約中午在餐廳見面，假設他們從12點到1點隨機抵達餐廳，而且抵達時間互為獨立。又假設他們用餐時間皆呈均值分佈，從20分鐘到40分鐘，用餐後即離開。他們在餐廳見面的機率是多少？ 10%
- 3) Determine if the following functions are probability (density) functions. 20%
- i)  $f(x) = 1 - |1 - x|$      $0 < x < 2$
  - ii)  $F(x, y) = \begin{cases} 0 & \text{if } x + y < 1, \\ 1 & \text{if } x + y \geq 1. \end{cases}$
- 4) Suppose that  $X$  is a continuous random variable with density function  $f$ . 20%
- i) Find  $M_1$ , assuming it exists, such that  $E(X - a)^2$  is minimized at  $a = M_1$ .  
What is  $M_1$  ?
  - ii) Find  $M_2$  such that  $E|X - a|$  is minimized at  $a = M_2$ .  
What is  $M_2$  ?
- 5) First determine if the following statements are true. Then prove the statements that are true, or give counterexamples to the false statements. 30 %
- Let  $X$  and  $Y$  be two independent random variables. Let  $A, B$  and  $C$  be three events.
- i)  $E\left(\frac{X}{Y}\right) = \frac{E(X)}{E(Y)}$ .
  - ii)  $X$  and  $Y$  are uncorrelated.
  - iii)  $f(X)$  and  $f(Y)$  are independent for any function  $f$ .
  - iv)  $P(ABC) = P(A)P(B)P(C)$  implies that the events  $A, B$  and  $C$  are mutually independent.
  - v) If events  $A$  and  $B$  are independent, then they are mutually exclusive.
  - vi) If  $A$  is independent of  $B$  and  $A$  is independent of  $C$ , and  $B \cap C = \emptyset$ , then  $A$  is independent of  $B \cup C$ .