

$$1.1 a) \quad \frac{1}{20} + \frac{1}{10} + \frac{1}{10} + \frac{3}{20} + \frac{3}{10} + \frac{3}{10}$$

$$= \frac{5}{20} + \frac{15}{20} = 1 \quad \text{normalized}$$

$$b) \quad P_X(0) = P_{XY}(0,5) + P_{XY}(0,7) + P_{XY}(0,9) = \frac{1}{4}$$

$$P_X(2) = P_{XY}(2,5) + P_{XY}(2,7) + P_{XY}(2,9) = \frac{3}{4}$$

$$c) \quad P_Y(5) = P_{XY}(0,5) + P_{XY}(2,5) = \frac{1}{5}$$

$$P_Y(7) = P_{XY}(0,7) + P_{XY}(2,7) = \frac{2}{5}$$

$$P_Y(9) = P_{XY}(0,9) + P_{XY}(2,9) = \frac{2}{5}$$

$$d) \quad P_X(0 | Y=5) = \frac{P_{XY}(0,5)}{P_Y(5)} = \frac{1/20}{1/5} = \frac{1}{4}$$

$$P_X(0 | Y=7) = \frac{P_{XY}(0,7)}{P_Y(7)} = \frac{1/10}{2/5} = \frac{1}{4}$$

$$P_X(0 | Y=9) = \frac{P_{XY}(0,9)}{P_Y(9)} = \frac{1/10}{2/5} = \frac{1}{4}$$

e) - $P_X(0|y)$ does not depend on $y \Rightarrow$
statistically independent

- $P_{XY}(x,y) = P_X(x) P_Y(y) \Rightarrow$ statistically independent

1.2. Gaussian distribution

$$a) \quad C = \frac{1}{\sqrt{2\pi a^2}}$$

$$b) \quad \langle x \rangle = b$$

$$x_M = b$$

$$x_P = b$$

(follows directly after
substitution $x - b = x'$)

$$c) \quad \sigma_x^2 = a^2$$

$$\langle x^2 \rangle = \sigma^2 + \langle x \rangle^2 = a^2 + b^2$$

$$1.3 \text{ c)} \quad P(4) = \binom{10}{4} \left(\frac{1}{2}\right)^{10} = \frac{210}{1024} = 0.2051$$

$$P(5) = \binom{10}{5} \left(\frac{1}{2}\right)^{10} = \frac{252}{1024} = 0.2461$$

$$P(4)/P(5) = 5/6$$

$$b) \quad P(40) = \binom{100}{40} \left(\frac{1}{2}\right)^{100} = 0.01084$$

$$P(50) = \binom{100}{50} \left(\frac{1}{2}\right)^{100} = 0.07959$$

$$P(40)/P(50) = 0.1362$$

$$c) \quad P(400) = \binom{1000}{400} \left(\frac{1}{2}\right)^{1000} = 4.634 \times 10^{-11}$$

$$P(500) = \binom{1000}{500} \left(\frac{1}{2}\right)^{1000} = 0.02522$$

$$P(400)/P(500) = 1.837 \times 10^{-9}$$

} Using
Wolfram
Alpha

alternatively

$$\ln P(400) = \ln \left(\frac{1000!}{400!600!} \right) + \ln \left(\left(\frac{1}{2} \right)^{1000} \right)$$

$$= \ln(1000!) - \ln(400!) - \ln(600!) - 1000 \ln(2)$$

$$= \frac{1}{2} \ln(2\pi \times 1000) + 1000 \ln(1000) - 1000$$

$$- \frac{1}{2} \ln(2\pi \times 400) - 400 \ln(400) + 400$$

$$- \frac{1}{2} \ln(2\pi \times 600) - 600 \ln(600) + 600$$

$$- 1000 \ln 2$$

$$= -23.795$$

and analogously for the other terms