

Chapter 1

- 1.1 For the following scenarios identify a stochastic process $\{X_t, t \in I\}$, describing (i) X_t in context, (ii) state space, and (iii) index set. State whether the state space and index set are discrete or continuous.

b) X_t is the student's status at the end of year t . State space (discrete): $\mathcal{S} = \{\text{Drop Out, Fresh, Sophomore, Junior, Senior, Graduate}\}$. Index set (discrete): $I = \{0, 1, 2, \dots\}$.

c) X_t is the magnitude for an earthquake which occurs at time t . State space (continuous): $(0, 10)$. Index set (continuous): $[0, \infty)$.

d) X_t is the circumference of the tree at location t . State space (continuous): $(0, \infty)$. Index set (continuous): $[0, 2] \times [0, 2]$; or the $x - y$ coordinates of a location in the arboretum.

e) X_t is the arrival time of student t . State space (continuous): $[0, 60]$. Index set (discrete): $\{1, 2, \dots, 30\}$.

f) X_t is the order of the deck of cards after t shuffles. State space (discrete): Set of all orderings of the deck ($52!$ elements). Index set (discrete): $\{0, 1, 2, \dots\}$.

- 1.2 A regional insurance company insures homeowners against flood damage. Half of their policyholders are in Florida, 30% in Louisiana, and 20% in Texas.

a) Let A be the event that a claim is filed for flood damage. Then

$$\begin{aligned} P(A) &= P(A|F)P(F) + P(A|L)P(L) + P(A|T)P(T) \\ &= (0.03)(0.50) + (0.015)(0.30) + (0.02)(0.20) = 0.0235. \end{aligned}$$

b) $P(T|A) = P(A|T)P(T)/P(A) = (0.02)(0.20)/0.0235 = 0.17$.

- 1.3 Let B_1, \dots, B_k be a partition of the sample space. For events A and C , prove the law of total probability for conditional probability.

$$\begin{aligned} \sum_{i=1}^k P(A|B_i \cap C)P(B_i|C) &= \sum_{i=1}^k \left(\frac{P(A \cap B_i \cap C)}{P(B_i \cap C)} \right) \left(\frac{P(B_i \cap C)}{P(C)} \right) \\ &= \sum_{i=1}^k \frac{P(A \cap B_i \cap C)}{P(C)} = \frac{1}{P(C)} \sum_{i=1}^k P(A \cap B_i \cap C) \\ &= \frac{P(A \cap C)}{P(C)} = P(A|C). \end{aligned}$$

- 1.4 See Exercise 1.2. Among policyholders who live within 5 miles of the coast, 75% live in Florida, 20% live in Louisiana, and 5% live in Texas. Suppose a policyholder lives within 5 miles of the coast. Use the law of total probability for conditional probability to find the chance they will file a claim for flood damage next year.

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