

RANDOM PROCESSES FOR ENGINEERS: A PRIMER

Instructor's Solutions Manual

Exercises for Chapter 1

1. Generalize the game show problem. If there is a prize behind one of four doors, by how much does your probability of winning change if you switch choices after a losing door is opened? What about n doors?

Solution If you don't switch, $p(\text{win}) = 1/n$. If you do switch, you lose $1/n$ of the time because you switched off of a winner, plus of the remaining $(n-1)/n$ of the time the emcee narrows down the choices to $(n-2)$, so you lose $(n-3)/(n-2)$ of those times; $p(\text{lose}) = \frac{1}{n} + \frac{n-1}{n} \frac{n-3}{n-2}$. So $p(\text{win}) = 1 - p(\text{lose}) = \frac{n-1}{n(n-2)}$, which exceeds $\frac{1}{n}$ by $\frac{1}{n(n-2)}$.

2. Analyze the game show problem in Section 1 using Bayes' Theorem.

Solution $p(\text{win}) = p(\text{1st choice correct \& win}) + p(\text{1st choice incorrect \& win})$
 $= p(\text{1st choice correct}) \times p(\text{win} \mid \text{1st choice correct})$
 $\quad + p(\text{1st choice incorrect}) \times p(\text{win} \mid \text{1st choice incorrect})$
 $= \left(\frac{1}{3}\right)(0) + \left(\frac{2}{3}\right)(1) = \frac{2}{3}.$

3. Box 1 contains 100 resistors of which 10 percent are defective (they do not conduct). Box 2 contains 200 resistors of which 5 percent are defective. Two resistors are picked from a randomly selected box.

(a) If a circuit branch is formed by connecting the resistors in parallel (Figure 1.36a), what is the probability that the branch will conduct?

(b) If the resistors are connected in series (Figure 1.36b), what is the probability that the branch will conduct?

(c) If the parallel branch does not conduct, what is the probability that the resistors come from bin 1?

(d) If the series branch does not conduct, what is the probability that the resistors come from bin 1?

Figure 1.36. Resistor configurations (a) Parallel (b) Series

Random Processes Solution Manual

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