

八十七學年度 數學系 系(所)應用數學 組碩士班研究生入學考試

科目 機率論 科號 0205 共 1 頁第 1 頁 \*請在試卷【答案卷】內作答

- (10 points) If  $A$  flips  $n + 1$  fair coins and  $B$  flips  $n$  fair coins. Show that the probability that  $A$  gets more heads than  $B$  is  $1/2$ .
- (15 points) If the random variable  $X$  has a Beta distribution with parameters  $a$  and  $b$ , i.e. the density function of  $X$  is

$$f(x) = \begin{cases} \frac{1}{B(a,b)} x^{a-1} (1-x)^{b-1}, & 0 < x < 1, \\ 0, & \text{otherwise,} \end{cases}$$

where

$$B(a, b) = \int_0^1 x^{a-1} (1-x)^{b-1} dx, \quad a, b > 0.$$

Find  $E(X)$  and  $\text{Var}(X)$ .

- (15 points) Let  $X$  and  $Y$  be two independent standard normal random variables. Let  $(R, \Theta)$  be the polar coordinate of  $(X, Y)$ . Find the joint density function of  $(R, \Theta)$ .
- (10 points) Choose 3 points independently at random on the perimeter of a circle. What is the probability that the triangle with the chosen points as vertices is acute?
- (10 points) Let  $X$  and  $Y$  be two random variables with finite means. Show that  $E(E(X|Y)) = E(X)$ .
- (20 points) A group of  $N$  people throw their hats into the center of room. The hats are mixed up and each person randomly selects one. Let  $X$  denote the number of people selecting their own hats. Find  $E(X)$  and  $\text{Var}(X)$ .