

1. (10%) Find the particular solution of  $(t^2 + 1)y' = \frac{1}{y}$  determined by the initial condition  $y(0) = 2$ .
2. (10%) Find the particular solution of  $y' - \frac{2}{t}y = t$  determined by the initial condition  $y(1) = -1$ .
3. (10%) Let  $V_2$  be the random variable that means the second "+" event happening at the  $k$ -th Bernoulli trial. Compute the probability  $P(V_2 = 10)$ .

(Let  $p$  be the probability of getting "+" in one trial and  $q = 1 - p$ .)

4. (10%) Evaluate  $\int_{-\infty}^{\infty} xe^{-(x-1)^2} dx$ . (Assume that  $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$ )

5. (15%) Let  $f_X(t) = \begin{cases} \lambda e^{-\lambda t} & \text{if } t \geq 0 \\ 0 & \text{if } t < 0. \end{cases}$

Evaluate  $E(X)$  and  $Var(X)$ .

6. The age of a randomly selected, alcohol-impaired driver in a fatal car crash is a random variable with probability density function given by

$$f(x) = \frac{c}{x^2}, \quad 15 \leq x \leq 35.$$

- (a) (8%) Find  $c$ .
- (b) (7%) Calculate the probability of the age from 21 to 25 in such a fatal car crash.
7. The average number of accidents per year at a cross-roads is 36. (Note: a year = 360 days) Assume that the occurrences of accidents comply with Poisson distribution.

(a) (8%) Calculate the probability that there is only one accident within 15 days.

(b) (7%) Calculate the probability that there are two or more accidents within 15 days.

8. (15%) Let  $X, Y$  are random variables taking values 1 or 2. Assume

$$P(X = 1, Y = 1) = \frac{1}{14}, P(X = 1, Y = 2) = \frac{5}{14}, P(X = 2, Y = 1) = \frac{6}{14}, P(X = 2, Y = 2) = \frac{2}{14},$$

evaluate  $P(X = 1)$ ,  $P(X = 2)$  and  $E(X)$  (each 5%)