

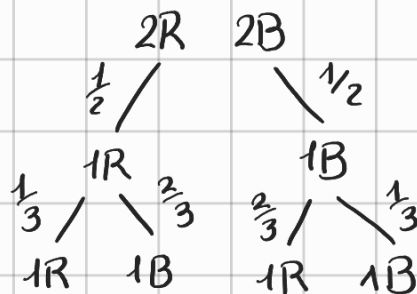
Es. 1

(ii)

2R 2B

X conta il numero di R $K=0,1,2$

$$P\{X=K\}$$



$$P\{X=0\} = \frac{1}{2} \cdot \frac{1}{3} = \frac{1}{6}$$

$$P\{X=1\} = \left(\frac{1}{2} \cdot \frac{2}{3}\right) 2 = \frac{2}{3}$$

$$P\{X=2\} = \frac{1}{2} \cdot \frac{1}{3} = \frac{1}{6}$$

(ii)

A = {Estraggo 1R}

$$\begin{aligned} P\{X=2|A\} &= \frac{P\{X=2 \cap A\}}{P(A)} = \frac{P(A|X=2) P(X=2)}{P(A)} = \\ &= \frac{P(A|X=2) P(X=2)}{\sum_{K=0}^2 P(A|X=K) P(X=K)} = \frac{1 \cdot \frac{1}{6}}{0 \cdot \frac{1}{6} + \frac{1}{2} \cdot \frac{2}{3} + 1 \cdot \frac{1}{6}} = \frac{\frac{1}{6}}{\frac{1}{2}} = \frac{1}{3} \end{aligned}$$

$$P(A|A=K) = \begin{cases} 0 & \text{if } K=0 \\ \frac{1}{2} & \text{if } K=1 \\ 1 & \text{if } K=2 \end{cases}$$

Es. 2

F(x):

1) X

2)

3)

G(x):

1) ✓

2) ✓

3) ✓

$$g'(x) = \frac{4}{x^5} \geq 0 \Leftrightarrow x^{-5} \geq 0 \Leftrightarrow x \geq 0$$

$$\lim_{x \rightarrow 1^+} G(x) = G(1) \rightarrow 1 - 1 = 0 \quad \checkmark$$

$$E[X^K] = \int_{-\infty}^{+\infty} x^K g(x) dx = \int_1^{+\infty} x^K \cdot \frac{4}{x^5} dx = 4 \int_1^{+\infty} x^{K-5} dx < +\infty \Leftrightarrow K < 4$$

$$E[X] = \int_1^{+\infty} x g(x) dx = \int_1^{+\infty} x \cdot \frac{4}{x^5} dx = 4 \int_1^{+\infty} x^{-4} dx = 4 \left[-\frac{1}{3x^3} \right]_1^{+\infty} =$$

$$= 4 \left(\frac{1}{3} \right) = \frac{4}{3}$$

$$\text{Var}(X) = E[X^2] - E[X]^2 = 2 - \frac{16}{9} = \frac{2}{9}$$

$$E[X^2] = \int_1^{+\infty} x^2 \cdot \frac{4}{x^5} dx = 4 \int_1^{+\infty} x^{-3} dx = 4 \left[-\frac{1}{2x^2} \right]_1^{+\infty} = 4 \left(\frac{1}{2} \right) = 2$$

Es. 3

$$n = 10.000 \quad 4900 \text{ votanti} \quad \checkmark$$

(i)

$$\hat{p} = \frac{4900}{10000} = 0.49 \quad X=0 \rightarrow \text{NO} \quad X=1 \rightarrow \text{SI}$$

$$X_1, \dots, X_{10000} \quad X_i \sim B(1, p) \quad X \sim B(4900, p)$$

$$\frac{\sqrt{\hat{p}(1-\hat{p})}}{\sqrt{n}} \cdot q_{1-\frac{\alpha}{2}} = 10^{-3} \Leftrightarrow q_{1-\frac{\alpha}{2}} = 10^{-3} \frac{\sqrt{10.000}}{\sqrt{(0.49)(1-0.49)}} \Leftrightarrow$$

$$1 - \frac{\alpha}{2} = \Phi\left(\frac{0.1}{0.4999}\right) \Leftrightarrow \alpha = 2 - 2\Phi(0.2) = 2 - 2 \cdot 0.57926 = 0.84148$$

$$1 - \alpha = 1 - 0.84148 \sim 0.15852$$

(ii)

$$H_0: p \geq 0.5$$

$$\bar{\alpha} = \Phi\left(\frac{\sqrt{n}(\hat{p} - p_0)}{\sqrt{p_0(1-p_0)}}\right) = \Phi\left(\frac{100(-0.01)}{\sqrt{\frac{1}{4}}}\right) = 1 - \Phi(2) = 1 - 0.97725 = 0.02275$$

$\bar{\alpha} < 0.3 \rightarrow$ poco plausibile