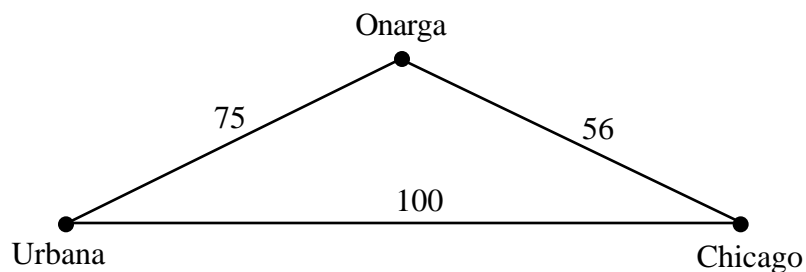


1. **(20 points)** Let  $\mathbf{X}$  denote a geometric random variable with parameter  $p$ . If  $P\{\mathbf{X} \text{ is an even number}\} = \frac{1}{6}$ , find the numerical value of  $P\{\mathbf{X} \text{ is a multiple of 3}\}$ .
2. **(20 points)** In the network shown below, the links are telephone trunk lines that have call-carrying capacities as marked. Each link fails with probability  $\frac{1}{2}$  independently of the other links, and when it fails, its call-carrying capacity is reduced from the value marked to 0. Let  $\mathbf{Z}$  denote the call-carrying capacity of this network between Urbana and Chicago. Find the expected value of  $\mathbf{Z}$ .

Remember that you are being asked about the *call-carrying capacity* of the system, that is, the **maximum** number of calls that **can** be carried, and **not** about the number of calls that **are** being carried. Also, assume that no calls originate in Onarga, and thus the entire capacity of all the trunk lines is available for carrying the Urbana-Chicago traffic.



3. **(60 points)**  $\mathbf{X}$  denotes a continuous random variable with probability density function  $f_{\mathbf{X}}(u)$  given by
- $$f_{\mathbf{X}}(u) = \begin{cases} 1 + u, & -1 < u < 0, \\ u, & 0 < u < 1, \\ 0, & \text{otherwise.} \end{cases}$$
- (a) **(20 points)** Find  $P\{|\mathbf{X}| < 1/2\}$  and  $P\{\mathbf{X} > 0 \mid \mathbf{X} < \frac{1}{2}\}$ .
- (b) **(10 points)** Find the expected value of  $\mathbf{X}$ .
- (c) **(10 points)** Find the expected value of  $|\mathbf{X}|$ .
- (d) **(14 points)** Compute the pdf of the random variable  $\mathbf{Y} = |\mathbf{X}|$ . To obtain full credit, you must specify the value of  $f_{\mathbf{Y}}(v)$  for all real numbers  $v$ ,  $- < v < .$
- (e) **(6 points)** Find  $E[\mathbf{Y}]$  from the pdf found in part (d) and compare to the answer of part (c).