

Homework Assignment #1

Instructor: Professor Chung-Chin Lu

Basic Problems:

The basic problems are for you to prepare the quiz on the Monday class. **Our first quiz will be held on 09/24.** Please do not turn in their solutions.

pp. 50-51: Problems 1, 5, 10 (you have to specify the sample space S , the σ -algebra and the probability function P).

pp. 54-55: Theoretical Exercise 4, 7. (Note that in the textbook, AB means $A \cap B$, the intersection of sets A and B .)

p. 56: Self-test Problems and Exercise 6, 8. (The solutions on page 465 are concise. In each problem, you have to specify the sample space S , the σ -algebra F and the probability function P .)

Developed Problems:

Please turn in your solutions on **September 26th** in class. The TAs will check the similarity between homework solutions to detect improper conduct such as plagiarism.

p. 51-53: Problems 15, 27, 37. (For each of the three problems, you have to specify the sample space S , the σ -algebra F and the probability function P .)

p. 56: Theoretical Exercise 20.