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學號 Student ID \＃： $\qquad$

| Lecturer： | Jephian Lin 林晉宏 |
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| Contents： | cover page， |
|  | 5 pages of questions， |
|  | score page at the end |
| To be answered： | on the test paper |
| Duration： | 110 minutes |
| Total points： | $\mathbf{2 0}$ points +2 extra points |

## Do not open this packet until instructed to do so．

Instructions：
－Enter your Name and Student ID \＃before you start．
－Using the calculator is not allowed（and not necessary）for this exam．
－Any work necessary to arrive at an answer must be shown on the ex－ amination paper．Marks will not be given for final answers that are not supported by appropriate work．
－Clearly indicate your final answer to each question either by underlining it or circling it．If multiple answers are shown then no marks will be awarded．
－可用中文或英文作答

1. Suppose there are 1000 balls in a box. Each ball has two numbers, $X$ and $Y$, on it. The distribution of the numbers are given in the table below.

| $X \backslash Y$ | 1 | 2 | 3 | subtotal |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 50 | 50 | 200 | 300 |
| 2 | 50 | 50 | 200 | 300 |
| 3 | 100 | 100 | 200 | 400 |
| subtotal | 200 | 200 | 600 | 1000 |

For example, there are 200 balls whose $(X, Y)$ is $(1,3)$, and there are 300 balls where $X$ is 1 . Draw a ball randomly from the box, where the probability is uniformly distributed on each ball. Let $X$ and $Y$ be the numbers on the ball.
(a) $[1 \mathrm{pt}]$ Find $\mathbb{E}(X)$.
(b) $[1 \mathrm{pt}]$ Find $\operatorname{Var}(X)$.
(c) [1pt] Find $P(X=1 \mid Y=1)$.
(d) [1pt] Are the random variables $X$ and $Y$ independent? Provide your reasons.
(e) $[1 \mathrm{pt}]$ Find $\mathbb{E}\left[(X-1)^{2}\right]$.
2. [2pt] Explain why $R(3,4)>6$.
3. [3pt] Suppose $X$ is a random variable such that $X \geq 5$. Show that

$$
\mathbb{E}(X) \geq k \cdot P(X \geq k+5)+5
$$

for all $k \geq 0$.
4. Let

$$
M=\left[\begin{array}{ccccc}
0.5 & 0.5 & 0 & 0 & 0 \\
0.5 & 0.5 & 0 & 0 & 0 \\
0 & 0 & 0.5 & 0.5 & 0 \\
0 & 0 & 0 & 0.5 & 0.5 \\
0 & 0 & 0.5 & 0 & 0.5
\end{array}\right]
$$

be the transition matrix of a Markov chain.
(a) $[1 \mathrm{pt}]$ Draw the digraph of $M$.
(b) [1pt] Is $M$ irreducible? Provide your reasons.
(c) [2pt] If $M$ has a unique stationary state, find it; otherwise, find two different stationary states.
(d) $[1 \mathrm{pt}]$ Does $\lim _{k \rightarrow \infty} M^{k}$ exist? Provide your reasons.
5. [5pt] Let $G(n, p)$ be the Erdős-Rényi random graph, where $n$ is the number of vertices and $p$ is the probability for each edge to occur. Let $X$ be the number of isolated vertices on $G(n, p)$. Find $\mathbb{E}(X)$. (You may provide the answer for small $n$ to get some partial credits.)
An isolated vertex is a vertex that is not adjacent to any other vertex. The table below provides some examples.

| $G(n, p)$ | isolated vertices | X |
| :---: | :---: | :---: |
| $1 \circ \circ 2$ |  |  |
| $3 \bigcirc \bigcirc 4$ | 1,2,3,4 | 4 |
| $1 \circ-2$ |  |  |
| $3 \bigcirc \bigcirc 4$ | 3, 4 | 2 |
|  | $4 \quad 1$ | 1 |
| $1 \bigcirc 2$ |  |  |
| $3 \bigcirc \bigcirc$ | $\emptyset \quad 0$ | 0 |

6. [extra 2 pt ] Randomly put the four numbers $1,2,3,4$ in a line such that the probability to get each permutation is $\frac{1}{4!}$. A right-to-left maximum is a number that is greater than all numbers to its right. For example, 3412 has only two right-to-left maxima 2 and $4 ; 4231$ has three right-toleft maxima 1, 3, and 4; and all four numbers in 4321 are right-to-left maxima. Let $X$ be the number of right-to-left maxima. Find $\mathbb{E}(X)$.

| Page | Points | Score |
| :---: | :---: | :---: |
| 1 | 5 |  |
| 2 | 5 |  |
| 3 | 5 |  |
| 4 | 5 |  |
| 5 | 2 |  |
| Total | $20(+2)$ |  |

