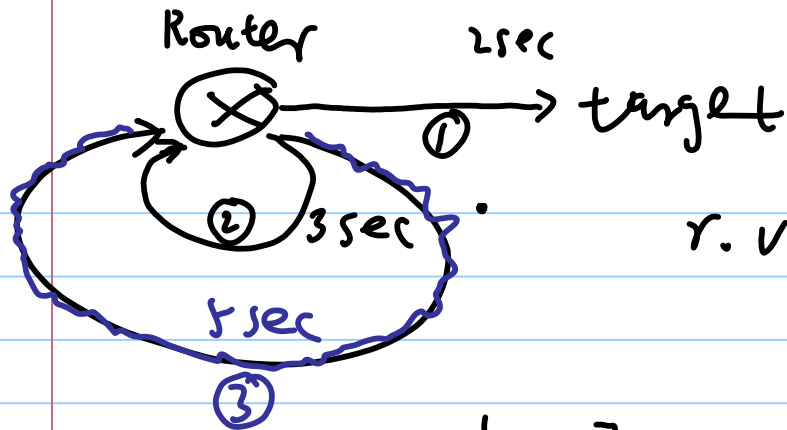


permute (10, 20, 30, 40, 50)

Note Title

9/17/2013

- $k=5$ ① $U \rightarrow [1, 5]$ $U=3$ $30 \leftrightarrow 50$ $[10\ 20\ 50\ 40\ 30]$
- $k=4$ ② $U \rightarrow [1, 4]$ $U=4$ $40 \leftrightarrow 40$ $[10\ 20\ 50\ 40\ 30]$
- $k=3$ ③ $U \rightarrow [1, 3]$ $U=1$ $10 \leftrightarrow 50$ $[50\ 20\ 10\ 40\ 30]$
- $k=2$ ④ $U \rightarrow [1, 2]$ $U=1$ $50 \leftrightarrow 20$ $[20\ 50\ 10\ 40\ 30]$



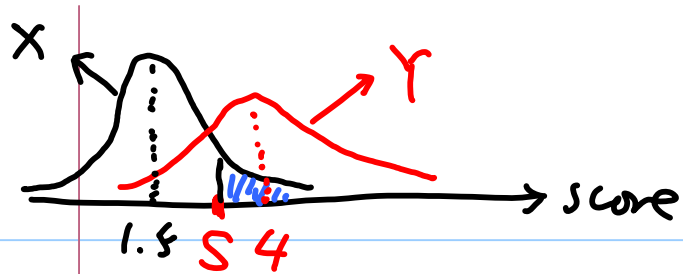
r.v. T : time to reach target
 Q : $E[T]$?

r.v. F : path of packet at first step
 $\{1, 2, 3\}$

$$E[T|F=1] = 2 \text{ sec}, \quad \begin{cases} E[T|F=2] = 3 + E[T] \\ E[T|F=3] = 5 + E[T] \end{cases}$$

$$E[T] = E[T|F=1] \cdot P(F=1) + E[T|F=2] \cdot P(F=2) + E[T|F=3] \cdot P(F=3)$$

$$= \frac{2 + 3 + E[T] + 5 + E[T]}{3} \Rightarrow E[T] = 10 \text{ sec}$$



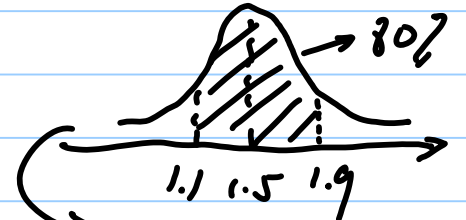
r.v. X : score of normal Y : score of span

$$Y \sim N(4, 1^2) \quad X \sim N(1.5, \sigma^2)$$

$$Z = \frac{X - 1.5}{\sigma} \sim N(0, 1)$$

$$P(X \leq 1.9) = 0.9$$

$$P(\sigma Z + 1.5 \leq 1.9) = 0.9 \Rightarrow P(Z \leq \frac{0.4}{\sigma}) = 0.9$$



$$P(X \leq 1.9) = 0.9$$

from table, we know $\frac{0.4}{\sigma} = 1.3 \Rightarrow \sigma = \frac{1.3}{0.4} = 3.25$

value S such that $P(Y > S) = 0.95$?

$$Z = \frac{Y - 4}{1} \sim N(0, 1)$$

$$\rightarrow P(Z > S - 4) = 0.95$$

$$\Rightarrow P(Z \leq S - 4) = 0.05$$

table $\Rightarrow S - 4 = -1.65 \Rightarrow S = 2.35$

Q2: $P(X > S)$?