M362K (57055), Homework #9 Instructor: Ravi Srinivasan

Due: 12pm, Wednesday, Apr. 14

Note: Please include your name and UT EID on the front page. To get credit, please show your work and not only your final answer. Please keep answers organized in the same order the problems have been assigned.

Complete the following problems from ``Probability,'' by Jim Pitman:

--Exponential and gamma distributions-\* pp. 293-294, #3,4,6,8
\* pp. 335-336, #13,14,15,16,18
[Note: For #13(b), use that the rate of all calls is the sum of the individual rates of local
and long-distance calls.]

--Hazard rates--\* p. 301, #6 [Note: For #6(d), use that the mean lifetime is the integral of the survival function from 0 to infinity, as given on p. 299.]

--Change of variable--\* pp. 309-310, #1,4,5,10