CIS2460 Modelling Fall 2009

Name:				Stude	ent ID#			Total:	
			This is	not a re	eal test.				
1									
Consider the following	g 20 nun	nbers:							
	0.025 0.245 0.611	0.065 0.255 0.660	0.090 0.275 0.770	0.097 0.390 0.825	0.138 0.480 1.270	0.140 0.538 3.150	$0.180 \\ 0.582$		
The sample mean ("ce	entral te	endency	') equal	s 0.539.					
• Compute the sar	mple va	riance ("dispers	sion").					
• Why is it reasons of 15 words).	able to s	suspect 1	that the	se numb	oers are	exponer	ntially dist	ributed? (Maximum
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Test the hypothesis that the numbers are uniformly distributed using the χ^2 test.
2
- If the arrival rate is 20 customers per hour, what is the mean interarrival time? What is the variance?
••••••
– What is the relationship between the Poisson, Exponential, Binomial and Geometric distributions?

Show how to generate variates of the four distributions listed above using uniform variates.

3

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An office has two photocopiers. On any given day, each of them breaks down with probability 0.1. If a photocopier is broken at the end of a day, the repairman comes the next morning and fices it—only one per day—working on it a whole day.
Write a continuous simulator modelling the state of the photocopiers.
The repairman has no other income and bills the office \$400 per day of work. What is the expected income of the repairman assuming that the office is open 200 days a year?
4
The number of hurricanes hitting Florida annually has a Poisson distribution with a mean of 1.5.
- What is the probability that more than 2 hurricanes will hit Florida in 2010?
– What is the probability that exactly 1 hurricane will hit Florida in 2010?
- What is the probability that no hurricane will hit Florida in 2010?