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### 1.010 Uncertainty in Engineering

Fall 2008

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Homework Set \#4
Due October 9, 2008 (in class)

1. Calculate and plot the hazard function for the lifetime distribution shown below.

2. Read Application Example 7 and do the following:

For a given suburb of Boston and a certain route, the commuting time $D$ depends on traffic conditions $T$ and weather $W$. Specifically, the random variable ( $D \mid T, W$ ) has exponential distribution with parameter $\lambda$ that depends on $T$ and $W$. The probability of various combinations of $T$ and $W$ and the associated values of $\lambda\left(\right.$ in $\left.\min ^{-1}\right)$ are:

| $\boldsymbol{W}$ | $\boldsymbol{T}$ | $\boldsymbol{P}[\boldsymbol{T} \boldsymbol{W}]$ | $\boldsymbol{\lambda}\left(\mathrm{min}^{-1}\right)$ |  |
| :---: | :---: | :---: | :---: | :---: |
| good | light | 0.25 | $1 / 30$ |  |
| good | normal | 0.40 | $1 / 35$ |  |
| good | heavy | 0.15 | $1 / 55$ |  |
| bad | light | 0.03 | $1 / 35$ |  |
| bad | normal | 0.07 | $1 / 42$ |  |
| bad | heavy | 0.10 | $1 / 70$ |  |
|  |  |  |  |  |
|  |  | $\sum=1.00$ |  |  |

Find the probability density function of $D, f_{D}(d)$, using a relation analogous to Eq. 2 of Application Example 7. Plot this density function. Is it an exponential density? Calculate the unconditional probability that $D>40$ minutes?
3. The joint probability mass function of precipitation depth $X(\mathrm{~mm})$ at a raingauge station and flow $Y\left(\mathrm{~m}^{3} / \mathrm{s}\right)$ of a nearby river is as follows:

|  | $X=25$ | $X=50$ | $X=75$ |
| :---: | :---: | :---: | :---: |
| $Y=2$ | 0.05 | 0.12 | 0 |
| $Y=4$ | 0.11 | 0.30 | 0.10 |
| $Y=6$ | 0 | 0.12 | 0.20 |

a) Find the marginal PMFs of $X$ and $Y$.
b) If the raingauge indicates a precipitation of 50 mm , what is the probability that the flow exceeds 4 $\mathrm{m}^{3} / \mathrm{s}$ ?

