1.010 Uncertainty in Engineering Fall 2008

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## 1.010 Fall 2008 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|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  $\lambda$  (in min<sup>-1</sup>) are:

W	Т	$P[T \cap W]$	$\lambda$ (min <sup>-1</sup> )
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
		$\Sigma = 1.00$	

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* (mm) at a raingauge station and flow  $Y(m^3/s)$  of a nearby river is as follows:

	X=25	X=50	<i>X</i> =75
<i>Y</i> =2	0.05	0.12	0
<i>Y</i> =4	0.11	0.30	0.10
<i>Y</i> =6	0	0.12	0.20

a) Find the marginal PMFs of *X* and *Y*.

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b) If the raingauge indicates a precipitation of 50mm, what is the probability that the flow exceeds 4  $m^3/s^2$