

EXERCISE P.2

- (a) The completed table is

	x	T	
		0	1
$f(x, y)$	-10	0.11	0.09
	0	0.09	0.30
	10	0.07	0.45
	$f(y)$	0.27	0.73

$$(b) \quad E(X) = \sum_x x f(x) = -10 \times 0.18 + 0 \times 0.3 + 10 \times 0.52 = 3.4$$

You should take the bet because the expected value of your winnings is positive.

- (c) The probability distribution of your winnings if you know she did not study is

$$f(x|x=1) = \frac{f(x, 1)}{f(1)} \quad \text{for } x = -10, 0, 10$$

It is given in the following table

x	$f(x, 1)/f(1)$	$f(x x=1)$
-10	0.09/0.73	0.12
0	0.30/0.73	0.41
10	0.45/0.73	0.61

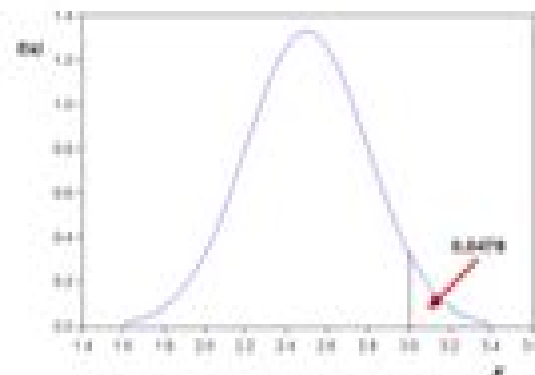
- (d) Given that she did not study, your expected winnings are

$$E(X|T=1) = \sum_x x f(x|x=1) = -10 \times 0.12 + 0 \times 0.41 + 10 \times 0.61 = 4.9$$

EXERCISE P.3

Assume that total sales X are measured in millions of dollars. Then, $X \sim N(2.5, 0.5)$, and

$$\begin{aligned} P(X > 3) &= P\left(X > \frac{3 - 2.5}{0.5}\right) \\ &= P(Z > 1.0007) \\ &= 1 - P(Z < 1.0007) \\ &= 1 - 0.8479 \\ &= 0.1521 \end{aligned}$$



Principle Of Econometrics 4th Solution

L. Kenworthy,A. Hicks



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