

# MATH 262

## Section 3.4.2

Day 23

1. Suppose that the time between goals in a hockey game is exponentially distributed with mean 18 minutes (ignore timeouts and stoppages). Let  $X$  be the time from the start of the game until the second goal occurs.

(a) Sketch the pdf of  $X$ .

(b) What is the probability that the second goal occurs less than 30 minutes after the game starts?

2. Suppose that a call center receives calls according to a Poisson distribution at a rate of 2 calls per minute. Let  $Y$  be the time between 10:00am and the 5<sup>th</sup> call received after 10:00am.

(a) Sketch the pdf of  $Y$ .

(b) What are the mean and variance of  $Y$ ?

(c) What is  $P(Y < 1)$ ?

3. For large  $\alpha$ , the gamma distribution converges to a normal distribution with mean  $\alpha\beta$  and variance  $\alpha\beta^2$ . Investigate this in the case that  $\beta = 1$ .

(a) Let  $X \sim \text{Gamma}(10, 1)$ . Use technology to compute  $P(X \leq x)$ , for various values of  $x$ .

(b) Let  $Z \sim N(10, \sqrt{10})$ . Use technology to compute  $P(Z \leq x)$  for the same values of  $x$  that you used in part (a). Do you find the probabilities to be close to what you found in part (a)?

(c) Now choose a larger value of  $\alpha$ , such as  $\alpha = 100$ . Compute several probabilities to verify that  $X \sim \text{Gamma}(\alpha, 1)$  has nearly the same distribution as  $Z \sim N(\alpha, \sqrt{\alpha})$ .

4. The *skewness coefficient* of the distribution of random variable  $X$  is defined

$$\gamma = \frac{E[(X - \mu)^3]}{\sigma^3}$$

*Discuss at your table:* How could you compute the skewness of  $X \sim \text{Gamma}(\alpha, \beta)$ ? Then compute the skewness of  $X$ .

★ **BONUS:** Why is  $\Gamma(\frac{1}{2}) = \sqrt{\pi}$ ? First, use the definition of  $\Gamma(\alpha)$  to express  $\Gamma(\frac{1}{2})$  as an integral. Then make the change of variables  $y = \sqrt{2x}$  and relate the resulting expression to the normal distribution.