

Special MTE

1.  $f(t) = \frac{1}{\sqrt{2\pi}\sigma} \cdot e^{-\frac{(t-\mu)^2}{2\sigma^2}}$

$E[T] = \mu = 90$   
 $\sigma_T = 5 \Rightarrow f(t) = \frac{1}{5\sqrt{2\pi}} e^{-\frac{(t-90)^2}{2 \times 5^2}}$

$R(t) = \int_0^T f(t) dt$

erf(T)

R(t)	T
90%	
99%	
99.9%	

from Table

2.  $\alpha = 0.02$

$R(t) = e^{-\alpha t} = e^{-\frac{t}{50}} = e^{-\alpha t}$

Using  $(1-x)^n = 1 - nx + \frac{n(n-1)}{2}x^2 - \dots$

$R(t)_{All} = \frac{1 - [1 - R(t)]^3}{R(t)} = \frac{1 - (1 - e^{-\alpha t})^3}{e^{-\alpha t}} = 3e^{-\alpha t} - 3e^{-2\alpha t} + e^{-3\alpha t}$

T	R(t)	R(t) <sub>All</sub>
T=1		
T=10		
T=100		

$\frac{R(t)_{All}}{R(t)} = \frac{3(e^{-\alpha t} - e^{-2\alpha t})}{e^{-\alpha t}} = 3(1 - e^{-\alpha t})$

3.  $P_1 = \frac{5}{16}$     $P_2 = \frac{1}{16}$     $P_3 = \frac{3}{16}$     $P_4 = \frac{7}{16} \Rightarrow n=4$

$P_2 < \frac{1}{n-1}$

$P_2 + P_1 > \frac{1}{n-1}$

Lemma satisfied,

Defining  $P = \frac{1}{(n-1)} \sum_{k=1}^{n-1} Q^{(k)}$  &  $\bar{P} = \frac{1}{n-1} \sum_{k=1}^{n-1} Q^{(k)}$

1	2	3	4
$\frac{5}{16}$	$\frac{1}{16}$	X	X
X	X	$\frac{3}{16}$	$\frac{7}{16}$
$\frac{2}{16}$	X	X	$\frac{13}{16}$

(I) Let  $P_2$  come only from  $Q_2^{(1)}$   
 $P_2 = \frac{1}{3} Q_2^{(1)} \Rightarrow Q_2^{(1)} = \frac{3}{16}$   
 $\Rightarrow Q_1^{(1)} = \frac{13}{16}$

(I)  $l=2, f=1$

$P^{(n-1)} = 0$

$$P_1^{(n-1)} = \binom{n-1}{n-2} \left( P_1 - \frac{1}{3} Q_1^{(1)} \right)$$

$$= \frac{3}{2} \cdot \left( \frac{5}{16} - \frac{1 \cdot 3}{16 \cdot 3} \right) = \frac{3}{2} \cdot \frac{1}{16} = \frac{1}{16}$$

$P_3^{(3)} = \frac{3}{2} P_3 = \frac{9}{32}$

$P_4^{(3)} = \frac{3}{2} P_4 = \frac{21}{32}$

(II) Let  $Q_1^{(2)}$  be sole contributor to  $P_1^{(3)}$

$$\bar{P}^{(n-1)} = \frac{1}{n-2} Q^{(3)} + \frac{n-3}{n-2} \bar{P}^{(n-2)}$$

$$P_1^{(3)} = \frac{1}{2} Q_1^{(3)} + \frac{1}{2} P_1^{(2)}$$

ie.  $\frac{1}{16} = \frac{1}{2} Q_1^{(3)}$

$\frac{1}{4} = Q_1^{(3)}$

$P_1^{(3)}$	$P_2^{(3)}$	$P_3^{(3)}$	$P_4^{(3)}$
$\frac{1}{16}$	$\frac{9}{32}$	$\frac{21}{32}$	$\frac{14}{16}$
$Q_1^{(2)}$	$\times$	$\times$	$\times$

$i=1, f=4$

$P_1^{(2)} = 0$

$$P_4^{(2)} = \frac{n-2}{n-3} \left( P_4 - \frac{1}{n-2} Q_4^{(3)} \right)$$

$$= 2 \cdot \left( \frac{21}{32} - \frac{14}{32} \right) = \frac{7}{16}$$

$$P_3^{(2)} = \frac{n-2}{n-3} P_3 = 2 \cdot \frac{9}{32} = \frac{18}{32}$$

$P_1^{(2)}$	$P_2^{(2)}$	$P_3^{(2)}$	$P_4^{(2)}$
$\times$	$\times$	$\frac{18}{32}$	$\frac{7}{16}$

III

$$P^{(n+1)} = \frac{1}{n-3} Q^{(3)} \Rightarrow P^{(2)} = Q^{(3)}$$

$Q_3^{(2)} = P_3^{(2)} = \frac{18}{32} = \frac{9}{16}$

$Q_4^{(2)} = P_4^{(2)} = \frac{14}{32} = \frac{7}{16}$

found & QED