

Sheet 12

Please put your solution in the box of your corresponding instructor before **Friday, May 22nd at 12h00** and name your sheet “<First name>_<Last name>.pdf”.

Exercise 1. A train line connects two cities, A and B. Each day at 7h00, 1600 people arrive at Station A and want to board a train. Since this is too many people for one train, there are two trains waiting for them. Each person chooses one train at random (with equal probabilities, independent from other people), and they don't have time to change trains before they leave.

How many seats should each train have so that, with probability less than 0.003, none of the two trains is full? You can use the table at the end of the sheet, which present values of the function

$$\operatorname{erfc} : x \mapsto \mathbb{P}[|X| \geq x],$$

where X is a Gaussian random variable with mean 0 and variance $\frac{1}{2}$.

Exercise 2. We wish to prove a transfer theorem relatively to the CLT.

Let $(Y_n)_{n \in \mathbb{N}}$ be a sequence of real random variables and $m, \sigma > 0$ be real numbers, such that, as $n \rightarrow +\infty$,

$$\sqrt{n}(Y_n - m) \Rightarrow \mathcal{N}(0, \sigma^2).$$

(For instance, this happens if $Y_n = (X_1 + \dots + X_n)/n$, where the X_i 's are independent, identically distributed real random variables with mean m and variance σ^2).

Let $g : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function and suppose that g is differentiable at m . We wish to show that

$$\sqrt{n}(g(Y_n) - g(m)) \Rightarrow \mathbb{N}(0, (g'(m))^2 \sigma^2).$$

1. Show that Y_n converges to m in probability.
2. Let $\Delta : \mathbb{R} \rightarrow \mathbb{R}$ be the following function:

$$\Delta : x \mapsto \begin{cases} \frac{g(x) - g(m)}{x - m} & \text{if } x \neq m \\ g'(m) & \text{if } x = m. \end{cases}$$

Show that $\Delta(Y_n)$ converges in probability to $g'(m)$.

3. Conclude (you may use the fact that, if $X_n \Rightarrow X$ and $Z_n \rightarrow c$ in probability, then $X_n + Z_n$ and $X_n Z_n$ converge in distribution, respectively to $X + c$ and Xc).

Exercise 3. You just read an article in a scientific journal claiming that pigeons in Zürich have a mean weight of 300g. You want to verify this for yourself, so you catch 40 pigeons in the street and weight them.

Your results are as follows: the mean weight of your 40 pigeons is 312g and the empirical variance (see previous sheet) is $(31g)^2$. You know (from the previous sheet) that, at least if the weight of a pigeon follows a Gaussian distribution, the mean and variance of this distribution should be close to 312g and $(31g)^2$, respectively.

1. Use your measured empirical variance, and suppose that the weight of pigeons in Zürich follows a Gaussian distribution with mean 300g and variance $(31\text{g})^2$. How likely is it that, if you catch 40 pigeons, their empirical mean weight differs by more than 12g from the expected value of 300g?
2. Would you say that your results invalidate the claim?

Exercise 4. Let $\lambda > 0$. Let $(X_n)_{n \geq 1}$ be a sequence of independent, identically distributed random variables, such that, for every $k \in \mathbb{N}$,

$$\mathbb{P}(X_n = k) = e^{-\lambda} \frac{\lambda^k}{k!}.$$

We define the sequence $(Z_n)_{n \geq 1}$ of random variables as $Z_n = \prod_{m=1}^n X_m$.

1. Compute $P(Z_n \neq 0)$, conclude that $(Z_n)_{n \geq 1}$ converges in probability to zero.
2. Does one have almost sure convergence? Does one have convergence in L^1 ?
3. Let $W = \sum_{n=0}^{+\infty} Z_n$. Show that $W < \infty$ almost surely; what is $\mathbb{E}[W]$?

Complementary Error Function Table													
x	erfc(x)	x	erfc(x)	x	erfc(x)	x	erfc(x)	x	erfc(x)	x	erfc(x)	x	erfc(x)
0	1.000000	0.5	0.479500	1	0.157299	1.5	0.033895	2	0.004678	2.5	0.000407	3	0.00002209
0.01	0.988717	0.51	0.470756	1.01	0.153190	1.51	0.032723	2.01	0.004475	2.51	0.000386	3.01	0.00002074
0.02	0.977435	0.52	0.462101	1.02	0.149162	1.52	0.031587	2.02	0.004281	2.52	0.000365	3.02	0.00001947
0.03	0.966159	0.53	0.453536	1.03	0.145216	1.53	0.030484	2.03	0.004094	2.53	0.000346	3.03	0.00001827
0.04	0.954889	0.54	0.445061	1.04	0.141350	1.54	0.029414	2.04	0.003914	2.54	0.000328	3.04	0.00001714
0.05	0.943628	0.55	0.436677	1.05	0.137564	1.55	0.028377	2.05	0.003742	2.55	0.000311	3.05	0.00001608
0.06	0.932378	0.56	0.428384	1.06	0.133856	1.56	0.027372	2.06	0.003577	2.56	0.000294	3.06	0.00001508
0.07	0.921142	0.57	0.420184	1.07	0.130227	1.57	0.026397	2.07	0.003418	2.57	0.000278	3.07	0.00001414
0.08	0.909922	0.58	0.412077	1.08	0.126674	1.58	0.025453	2.08	0.003266	2.58	0.000264	3.08	0.00001326
0.09	0.898719	0.59	0.404064	1.09	0.123197	1.59	0.024538	2.09	0.003120	2.59	0.000249	3.09	0.00001243
0.1	0.887537	0.6	0.396144	1.1	0.119795	1.6	0.023652	2.1	0.002979	2.6	0.000236	3.1	0.00001165
0.11	0.876377	0.61	0.388319	1.11	0.116467	1.61	0.022793	2.11	0.002845	2.61	0.000223	3.11	0.00001092
0.12	0.865242	0.62	0.380589	1.12	0.113212	1.62	0.021962	2.12	0.002716	2.62	0.000211	3.12	0.00001023
0.13	0.854133	0.63	0.372954	1.13	0.110029	1.63	0.021157	2.13	0.002593	2.63	0.000200	3.13	0.00000958
0.14	0.843053	0.64	0.365414	1.14	0.106918	1.64	0.020378	2.14	0.002475	2.64	0.000189	3.14	0.00000897
0.15	0.832004	0.65	0.357971	1.15	0.103876	1.65	0.019624	2.15	0.002361	2.65	0.000178	3.15	0.00000840
0.16	0.820988	0.66	0.350623	1.16	0.100904	1.66	0.018895	2.16	0.002253	2.66	0.000169	3.16	0.00000786
0.17	0.810008	0.67	0.343372	1.17	0.098000	1.67	0.018190	2.17	0.002149	2.67	0.000159	3.17	0.00000736
0.18	0.799064	0.68	0.336218	1.18	0.095163	1.68	0.017507	2.18	0.002049	2.68	0.000151	3.18	0.00000689
0.19	0.788160	0.69	0.329160	1.19	0.092392	1.69	0.016847	2.19	0.001954	2.69	0.000142	3.19	0.00000644
0.2	0.777297	0.7	0.322199	1.2	0.089686	1.7	0.016210	2.2	0.001863	2.7	0.000134	3.2	0.00000603
0.21	0.766478	0.71	0.315335	1.21	0.087045	1.71	0.015593	2.21	0.001776	2.71	0.000127	3.21	0.00000564
0.22	0.755704	0.72	0.308567	1.22	0.084466	1.72	0.014997	2.22	0.001692	2.72	0.000120	3.22	0.00000527
0.23	0.744977	0.73	0.301896	1.23	0.081950	1.73	0.014422	2.23	0.001612	2.73	0.000113	3.23	0.00000493
0.24	0.734300	0.74	0.295322	1.24	0.079495	1.74	0.013865	2.24	0.001536	2.74	0.000107	3.24	0.00000460
0.25	0.723674	0.75	0.288845	1.25	0.077100	1.75	0.013328	2.25	0.001463	2.75	0.000101	3.25	0.00000430
0.26	0.713100	0.76	0.282463	1.26	0.074764	1.76	0.012810	2.26	0.001393	2.76	0.000095	3.26	0.00000402
0.27	0.702582	0.77	0.276179	1.27	0.072486	1.77	0.012309	2.27	0.001326	2.77	0.000090	3.27	0.00000376
0.28	0.692120	0.78	0.269990	1.28	0.070266	1.78	0.011826	2.28	0.001262	2.78	0.000084	3.28	0.00000351
0.29	0.681717	0.79	0.263897	1.29	0.068101	1.79	0.011359	2.29	0.001201	2.79	0.000080	3.29	0.00000328
0.3	0.671373	0.8	0.257899	1.3	0.065992	1.8	0.010909	2.3	0.001143	2.8	0.000075	3.3	0.00000306
0.31	0.661092	0.81	0.251997	1.31	0.063937	1.81	0.010475	2.31	0.001088	2.81	0.000071	3.31	0.00000285
0.32	0.650874	0.82	0.246189	1.32	0.061935	1.82	0.010057	2.32	0.001034	2.82	0.000067	3.32	0.00000266
0.33	0.640721	0.83	0.240476	1.33	0.059985	1.83	0.009653	2.33	0.000984	2.83	0.000063	3.33	0.00000249
0.34	0.630635	0.84	0.234857	1.34	0.058086	1.84	0.009264	2.34	0.000935	2.84	0.000059	3.34	0.00000232
0.35	0.620618	0.85	0.229332	1.35	0.056238	1.85	0.008889	2.35	0.000889	2.85	0.000056	3.35	0.00000216
0.36	0.610670	0.86	0.223900	1.36	0.054439	1.86	0.008528	2.36	0.000845	2.86	0.000052	3.36	0.00000202
0.37	0.600794	0.87	0.218560	1.37	0.052688	1.87	0.008179	2.37	0.000803	2.87	0.000049	3.37	0.00000188
0.38	0.590991	0.88	0.213313	1.38	0.050984	1.88	0.007844	2.38	0.000763	2.88	0.000046	3.38	0.00000175
0.39	0.581261	0.89	0.208157	1.39	0.049327	1.89	0.007521	2.39	0.000725	2.89	0.000044	3.39	0.00000163
0.4	0.571608	0.9	0.203092	1.4	0.047715	1.9	0.007210	2.4	0.000689	2.9	0.000041	3.4	0.00000152
0.41	0.562031	0.91	0.198117	1.41	0.046148	1.91	0.006910	2.41	0.000654	2.91	0.000039	3.41	0.00000142
0.42	0.552532	0.92	0.193232	1.42	0.044624	1.92	0.006622	2.42	0.000621	2.92	0.000036	3.42	0.00000132
0.43	0.543113	0.93	0.188437	1.43	0.043143	1.93	0.006344	2.43	0.000589	2.93	0.000034	3.43	0.00000123
0.44	0.533775	0.94	0.183729	1.44	0.041703	1.94	0.006077	2.44	0.000559	2.94	0.000032	3.44	0.00000115
0.45	0.524518	0.95	0.179109	1.45	0.040305	1.95	0.005821	2.45	0.000531	2.95	0.000030	3.45	0.00000107
0.46	0.515345	0.96	0.174576	1.46	0.038946	1.96	0.005574	2.46	0.000503	2.96	0.000028	3.46	0.00000099
0.47	0.506255	0.97	0.170130	1.47	0.037627	1.97	0.005336	2.47	0.000477	2.97	0.000027	3.47	0.00000092
0.48	0.497250	0.98	0.165769	1.48	0.036346	1.98	0.005108	2.48	0.000453	2.98	0.000025	3.48	0.00000086
0.49	0.488332	0.99	0.161492	1.49	0.035102	1.99	0.004889	2.49	0.000429	2.99	0.000024	3.49	0.00000080