EXAM P QUESTIONS OF THE WEEK

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Week of May 14/07

A statistician for the National Hockey League has created a model for the number of goals scored per 60-minute game by the Ottawa Senators and the Buffalo Sabres. According to the model, the number of goals scored per game by the Senators has a geometric distribution, $X_{OTT} = 0, 1, 2, ...$ with a mean of 3.5. The model also has a similar geometric distribution for the number of goals scored per 60-minute game by the Sabres, X_{BUF} , with a mean of 3.0. Assuming that X_{OTT} and X_{BUF} are independent, find the probability that Buffalo wins the game in 60 minutes by at least 2 goals.

The solution can be found below.

Week of May 14/07 - Solution

The geometric distribution X=0,1,2,... has probability function $P[X=k]=(1-p)^kp$ and has mean $\frac{1-p}{p}$. For the Senators, we have $\frac{1-p_{OTT}}{p_{OTT}}=3.5$, so that $p_{OTT}=\frac{1}{4.5}$. For the Sabres, we have $\frac{1-p_{BUF}}{p_{BUF}}=3$, so that $p_{OTT}=\frac{1}{4}$.

$$P[X_{OTT}] = k = (1 - \tfrac{1}{4.5})^k (\tfrac{1}{4.5}) = (\tfrac{7}{9})^k (\tfrac{2}{9}) \text{ and } P[X_{BUF} = k] = (1 - \tfrac{1}{4})^k (\tfrac{1}{4}) = (\tfrac{3}{4})^k (\tfrac{1}{4}) \; .$$

$$P[X_{BUF} \ge n] = \sum_{k=n}^{\infty} (\frac{3}{4})^k (\frac{1}{4}) = (\frac{3}{4})^n$$
.

$$P[X_{BUF} \ge X_{OTT} + 2]$$

$$= P[X_{BUF} \ge 2 | X_{OTT} = 0] \cdot P[X_{OTT} = 0] + P[X_{BUF} \ge 3 | X_{OTT} = 1] \cdot P[X_{OTT} = 1] + \cdots$$

$$= \sum_{n=0}^{\infty} P[X_{BUF} \ge n + 2|X_{OTT} = n] \cdot P[X_{OTT} = n]$$

$$=\sum_{n=0}^{\infty}P[X_{BUF}\geq n+2]\cdot P[X_{OTT}=n]$$
 (because of independence of X_{BUF} and X_{OTT})

$$=\sum_{n=0}^{\infty} \left(\frac{3}{4}\right)^{n+2} \left(\frac{7}{9}\right)^n \left(\frac{2}{9}\right) = \left(\frac{3}{4}\right)^2 \left(\frac{2}{9}\right) \sum_{n=0}^{\infty} \left(\frac{3}{4} \cdot \frac{7}{9}\right)^n = \frac{1}{8} \cdot \frac{1}{1 - \frac{7}{12}} = .30.$$