

An insurance company determines that N , the number of claims received in a week, is a random variable with $P\{N = n\} = \frac{1}{2^{n+1}}$ where $n \geq 0$. The company also determines that the number of claims received in a given week is independent of the number of claims received in any other week.

Calculate the probability that exactly seven claims will be received during a given two-week period.

- (A) $1/256$
- (B) $1/128$
- (C) $7/512$
- (D) $1/64$
- (E) $1/32$

$$P(Y=7) = P(X_1=k, X_2=7-k) \\ = P(X_1=k) P(X_2=7-k)$$

$$P(X=0) = \frac{1}{2^{0+1}} = \frac{1}{2}$$

$$P(X=1) = \frac{1}{2^2}$$

$$P(X=2) = \frac{1}{2^3}$$

$$P(X=7) = \frac{1}{2^8}$$

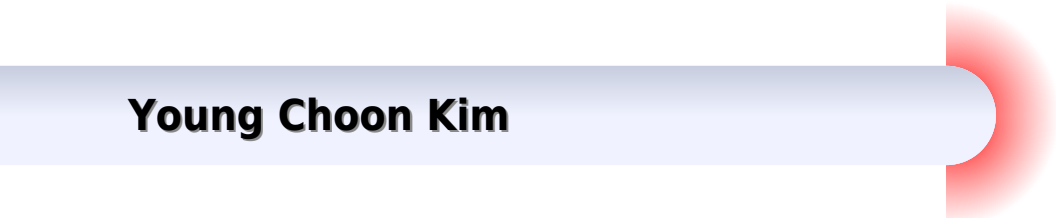
$$P(0,7) + P(1,6) \\ + P(2,5) + \dots + P(7,0)$$

$$\frac{1}{2} \cdot \frac{1}{2^7} = \frac{1}{2^8}$$

$$\frac{1}{2^3} \cdot \frac{1}{2^4} = \frac{1}{2^7}$$

Actuary Probability Exam

Young Choon Kim



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on Exam P and laying a strong foundation for future exams Conclusion We wish you all the best in your journey to become an actuary We know that it will be a long and challenging road but we believe that the rewards are worth it With hard work perseverance and a deep understanding of probability theory you can achieve your goals and make a positive impact on the world Good luck Probability ,2013 **YA Exam P 2020** Young Choon Kim,2020-06-15 Why should you study with this book There are many other great books on general probability theory but few books have been optimized for Exam P How is this book optimized Cost is minimized and benefit is maximized 1 Cost This book covers the minimum amount required to pass the Exam P This allows candidates to minimize the opportunity cost of time and reserve enough power to complete the remaining steps to earn an FSA 2 Benefit This book is designed to maximize the probability of final pass even though it is a book for the Exam P For example the transformation of random variables is a very important section for the future study so it is dealt with in more detail than the weight of the test In this part this book is most differentiated from other books How to use this book 1 Study the core contents presented in the book and an intuitive oriented explanations If readers need more rigorous proof refer to the general probability theory books However it is not desirable to expand the scope of study beyond what is presented 2 Solve the SOA sample questions presented after the core contents check the wrong problem and solve it again later Download the sample questions and solutions from the SOA website This book doesn't contain these There is no need to solve more than the sample questions It is more important to repeat them so that it can be solved properly About The Author Young Choon Kim FSA FIAK CERA CFA FRM has bachelor's degree in mathematics and master's degree in public administration from Seoul National University He has experience in product development and Enterprise Risk Management at life insurance companies and consulting firm He is also a representative instructor at Young Advisory teaching actuarial subjects

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