

Problem A cinema determines that the average time a customer queues for a ticket is 10 mins, and the average wait for popcorn is 5 mins. The waiting times are independent, and modelled by an exponential probability distribution. What is the probability that a movie goer waits less than 20 minutes?

Soln

$X =$  ticket wait

$$f_1(x) = \begin{cases} 0 & \text{if } x < 0 \\ \frac{1}{10} e^{-\frac{x}{10}} & \text{if } x \geq 0 \end{cases}$$

$Y =$  popcorn wait

$$f_2(y) = \begin{cases} 0 & \text{if } y < 0 \\ \frac{1}{5} e^{-\frac{y}{5}} & \text{if } y \geq 0 \end{cases}$$

Joint probability density function

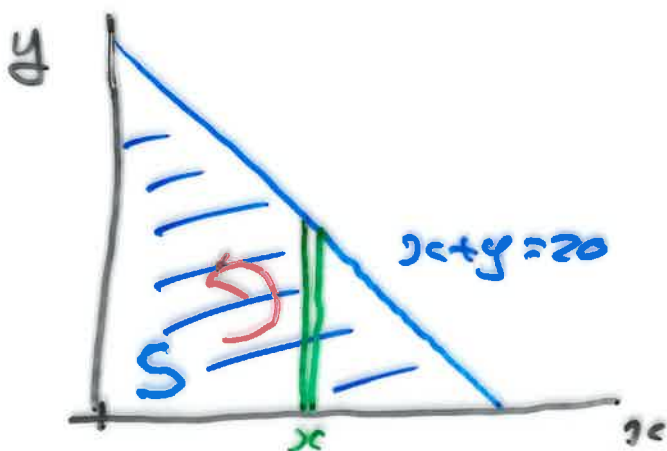
$$f(x, y) = f_1(x) f_2(y) = \begin{cases} \frac{1}{50} e^{-\frac{x}{10}} e^{-\frac{y}{5}} & x, y \geq 0 \\ 0 & \text{other} \end{cases}$$

$$\text{Prob}(x + y < 20, x \geq 0, y \geq 0) =$$

$$= I = \int_S \frac{1}{50} e^{-\frac{x}{10}} e^{-\frac{y}{5}} dx dy$$

$$\text{where } S = \left\{ (x, y, z) \in \mathbb{R}^3 : \begin{array}{l} z = 0 \\ x, y \geq 0 \\ x + y < 20 \end{array} \right\}$$

with positive orientation.



$$I = \int_0^{20} \left( \int_0^{20-x} \frac{1}{50} e^{-\frac{x}{10}} e^{-\frac{y}{10}} dy \right) dx$$

$$= \int_0^{20} e^{-\frac{x}{10}} (-5) e^{-\frac{y}{10}} \Big|_0^{20-x} dx$$

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$$= 1 + e^{-4} - 2e^{-2}$$

$$\approx 0.75$$

## Differentiation of 1-forms

For a 1-form  $w$ , and a  
2-dimensional <sup>oriented</sup> region, we'd  
like to define a 2-form

$$dw$$

such

$$\int_{\partial S} w = \int_S dw \quad (*)$$

The definition of  $dw$   
is determined by the desire  
to have equation (\*) hold.

# Rules for differentiation 1-forms

For 1-forms  $w$  and  $w'$  and  
0-forms  $A, B, C, \dots$  in variables  
 $x, y, z, \dots$

$$1. d(w + w') = dw + dw'$$

$$2. dA = \frac{\partial A}{\partial x} dx + \frac{\partial A}{\partial y} dy + \frac{\partial A}{\partial z} dz + \dots$$

$$3. d(A dx + B dy + \dots) \\ = (dA) \wedge dx + (dB) \wedge dy + \dots$$

$$4. dx \wedge dx = 0, dy \wedge dy = 0, \dots$$

$$5. dx \wedge dy = -dy \wedge dx$$

$$6. (w + w') \wedge dx = w \wedge dx + w' \wedge dx$$

Example Calculate  $dw$  for

$$w = xyz dz + yz dx + zx dy.$$

Sol<sup>n</sup>

$$dw = d(xyz dz) + d(yz dx) + d(zx dy)$$

$$= d(xyz) \wedge dz + d(yz) \wedge dx + d(zx) \wedge dy$$

$$= (y dx + x dy) \wedge dz$$

$$+ (z dy + y dz) \wedge dx$$

$$+ (z dx + x dz) \wedge dy$$

$$= y dx \wedge dz + x dy \wedge dz$$

$$+ z dy \wedge dx + y dz \wedge dx$$

$$+ z dx \wedge dy + x dz \wedge dy$$

$$\begin{aligned}
 &= -y \cancel{dz} \wedge dx + x \cancel{dy} \wedge dz \\
 &\quad - z \cancel{dx} \wedge dy + y \cancel{dz} \wedge dx \\
 &\quad + z \cancel{dx} \wedge dy - x \cancel{dy} \wedge dz
 \end{aligned}$$

$$= 0$$

Exercise: Find  $dw$

where

$$w = A dx + B dy$$

with  $A, B$  functions of  $x$  and  $y$ .