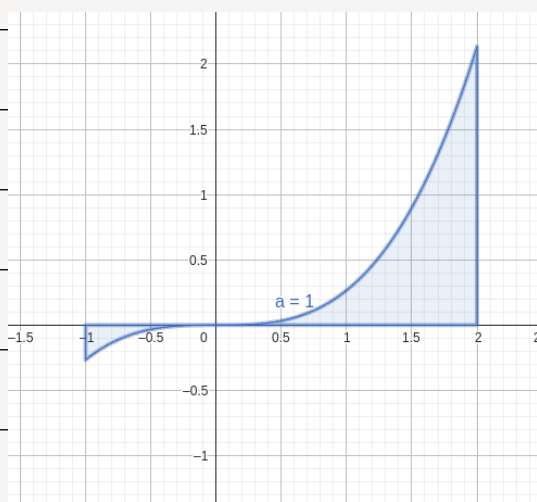


3) Consider a function  $f : R \rightarrow R$  such that

$$f(x) = \begin{cases} \frac{4}{15}x^3 & -1 \leq x \leq 2 \\ 0 & \text{otherwise} \end{cases}$$



$$\Rightarrow \int_a^b f(u)$$

$$\Rightarrow \int_{-1}^2 \frac{4}{15} u^3$$

$$\Rightarrow \left[ \frac{4}{4} u^4 \right]_{-1}^2 \times \frac{4}{15}$$

$$\Rightarrow (2^4 - (-1)^4) \times \frac{1}{15}$$

$$\Rightarrow 1$$

This is not a valid density function because  $x$  can take negative values.

$\Rightarrow f_x(x)$  will also be negative in the range of  $[-1, 0]$ .

4) Consider a function  $f : R \rightarrow R$  such that

$$f(x) = \begin{cases} cx^3 & a \leq x \leq b \\ 0 & \text{otherwise} \end{cases}$$

Which of the following combinations of  $a, b$  and  $c$  will make  $f$  a valid density function?

$a = -2, b = 1$  and  $c = \frac{4}{15}$

$a = 1, b = 2$  and  $c = \frac{4}{15}$

$a = 1, b = 2$  and  $c = \frac{1}{15}$

$a = 2, b = 3$  and  $c = \frac{4}{65}$

$$\int_a^b f(x) = 1$$

$$\Rightarrow \int_a^b cx^3 = 1$$

$$\Rightarrow \frac{1}{c} = \left[ \frac{x^4}{4} \right]_a^b$$

$$\Rightarrow \frac{4}{c} = b^4 - a^4$$

Check each option which satisfies this condition.

5) The probability density function of a random variable  $X$  is given as

$$f_X(x) = \begin{cases} 0.1 & 0 \leq x < 1 \\ cx & 1 \leq x < 2 \\ 0.3 & 2 \leq x < 3 \\ 0 & \text{otherwise} \end{cases}$$

Find the value of  $P(1 < X < 2.5)$ .

$$\int f_x(x) = 1$$

$$\Rightarrow \int_0^1 0.1 + \int_1^2 c x + \int_2^3 0.3 = 1$$

$$\Rightarrow 0.1 [x]_0^1 + c \left[ \frac{x^2}{2} \right]_1^2 + 0.3 [x]_2^3 = 1$$

$$\Rightarrow \frac{3c}{2} + 0.4 = 1$$

$$\Rightarrow c = \frac{0.6}{2} \times \frac{2}{3}$$

$$\Rightarrow \underline{c = 0.4}$$

$$P(1 < X < 2.5) = \int_1^2 0.4 x + \int_2^{2.5} 0.3$$

$$\Rightarrow 0.4 \left[ \frac{x^2}{2} \right]_1^2 + 0.3 [x]_2^{2.5}$$

$$\Rightarrow 0.4 \times \frac{3}{2} + 0.3 \times 0.5$$

$$\Rightarrow 0.6 + 0.15$$

$$\Rightarrow \underline{\underline{0.75}}$$

Consider the following probability density function  $f_x$  of a random variable  $X$  to answer the questions (6), (7) and (8).

$$f_x(x) = \begin{cases} kx & 0 \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

7) Find the value of  $P(0.5 \leq X \leq 0.8)$ . (Write your answer correct to two decimal places.)

$$\int_0^1 f_x(x) = 1$$

$$\Rightarrow \int_0^1 kx = 1$$

$$\Rightarrow \left[ \frac{x^2}{2} \right]_0^1 k = 1$$

$$\Rightarrow \underline{k = 2}$$

$$P(0.5 < X < 0.8) = \int_{0.5}^{0.8} 2x$$

$$\Rightarrow 2 \left[ \frac{x^2}{2} \right]_{0.5}^{0.8}$$

$$\Rightarrow 0.64 - 0.25$$

$$\Rightarrow \underline{\underline{0.39}}$$

8) Find the value of  $F(0.5)$  where  $F$  is the CDF of  $X$ . (Write your answer correct to two decimal places.)

$$F(0.5) = \int_0^{0.5} f_x(u)$$

$$\Rightarrow \int_0^{0.5} 2u$$

$$\Rightarrow 2 \left[ \frac{u^2}{2} \right]_0^{0.5}$$

$$\Rightarrow \underline{\underline{0.25}}$$