

5. Exercise: Chebyshev inequality

Exercise: Chebyshev inequality

1/1 point (graded)

Let Z be normal with zero mean and variance equal to 4. For this case, the Chebyshev inequality yields:

$$\mathbf{P}(|Z| \geq 4) \leq$$

✓ Answer: 0.25

Solution:

We have

$$\mathbf{P}(|Z| \geq 4) \leq \frac{\text{Var}(Z)}{4^2} = \frac{4}{4^2} = \frac{1}{4}.$$

提交

You have used 2 of 3 attempts

❗ Answers are displayed within the problem

讨论

显示讨论

Topic: Unit 8 / Lec. 18 / 5. Exercise: Chebyshev inequality