

# Assignment 9

## Reading Assignment:

1. Chapter 9: Functions and Derived Distributions.

## Problems:

1. Alvin throws darts at a circular target of radius  $r$  and is equally likely to hit any point in the target. Let  $X$  be the distance of Alvin's hit from the center.
  - (a) Find the PDF, the mean, and the variance of  $X$ .
  - (b) The target has an inner circle of radius  $t$ . If  $X \leq t$ , Alvin gets a score of  $S = 1/X$ . Otherwise his score is  $S = 0$ . Find the CDF of  $S$ . Is  $S$  a continuous random variable?
2. If  $X$  is a random variable that is uniformly distributed between  $-1$  and  $1$ , find the PDF of  $Y = \sqrt{|X|}$  and the PDF of  $Z = -\ln |X|$ . (Hint: Compute the CDF first.)
3. Find the PDF of  $e^X$  in terms of the PDF of  $X$ . Specialize the answer to the case where  $X$  is uniformly distributed between  $0$  and  $1$ .
4. Find the PDF of  $|X|^{1/3}$  and  $|X|^{1/4}$  in terms of the PDF of  $X$ .
5. If  $X$  is an exponential random variable with parameter  $\lambda = 1$ , compute the probability density function of random variable  $Y$  defined by  $Y = \log X$ .
6. If  $X$  is uniformly distributed over  $(0, 1)$ , find the density function of  $Y = e^X$ .