

standard deviation is  $s_d = SD = \sqrt{V}$

- \* find the value of  $K$  such that the following distribution represent a finite probability distribution hence find its mean & standard deviation also find  $P(X \leq 1)$   
 $P(X \geq 1)$   
 $P(-1 \leq X \leq 2)$

$x$	-3	-2	-1	0	1	2	3
$P(x_i)$	$K$	$2K$	$3K$	$4K$	$3K$	$2K$	$K$

Since  $X$  is the p.d.f we must have  $P(x_i) \geq 0$ ,  
 $\sum P(x_i) = 1$ , consider  $\sum P(x_i) = 1$

$$P(x_1) + P(x_2) + P(x_3) + P(x_4) + P(x_5) + P(x_6) + P(x_7) = 1$$

$$K + 2K + 3K + 4K + 3K + 2K + K = 1$$

$$16K = 1$$

$$\text{mean: } \mu = \sum_{i=1}^7 x_i P(x_i) = x_1 P(x_1) + x_2 P(x_2) + x_3 P(x_3) + x_4 P(x_4) + x_5 P(x_5) + x_6 P(x_6) + x_7 P(x_7)$$

$$\boxed{\mu = 0}$$

$$E(x^2) = \sum_{i=1}^7 x_i^2 P(x_i) = 9 \times \frac{1}{16} + 4 \left( \frac{2}{16} \right) + 1 \left( \frac{3}{16} \right) + 0 + 1 \left( \frac{3}{16} \right) + 4 \left( \frac{2}{16} \right) + 9 \left( \frac{1}{16} \right)$$

$$\boxed{E(x^2) = 2.5}$$

$$V = E(x^2) - \mu^2$$

$$= 2.5 - 0$$

$$V = 2.5$$

$$SD = \sqrt{V}$$

$$= \sqrt{2.5}$$

$$\boxed{SD = 1.58}$$

$$\begin{aligned}
 P(x \leq 1) &= P(x = -3) + P(x = -2) \\
 &\quad + P(x = -1) + P(x = 0) + P(x = 1) \\
 &= \frac{1}{16} + \frac{2}{16} + \frac{3}{16} + \frac{4}{16} + \frac{3}{16} \\
 &= 0.81 \quad \boxed{= \frac{13}{16}}
 \end{aligned}$$

$$\begin{aligned}
 P(x > 1) &= P(x = 2) + P(x = 3) \\
 &= \frac{2}{16} + \frac{1}{16}
 \end{aligned}$$

$$\boxed{= \frac{0.125 + \frac{3}{16}}{16}}$$

$$\begin{aligned}
 P(-1 \leq x \leq 2) &= P(x = 0) + P(x = 1) + P(x = 2) \\
 &= \frac{4}{16} + \frac{3}{16} + \frac{2}{16} \\
 &= \frac{9}{16} \\
 &= 0.56
 \end{aligned}$$

(\*) A Random variable 'x' has following probability function  
as values of x are 0, 1, 2, 3, 4, 5, 6, 7  
find K.

$x$	0	1	2	3	4	5	6	7
$P(x)$	$K$	$2K$	$2K$	$3K$	$15^2$	$2K^2$	$7K^2 + K$	

find K.

- ① find K  $\Rightarrow P(x \leq 6)$
- ② evaluate  $P(x \geq 6)$
- ③ probability  $P(3 \leq x \leq 6)$

Since x is PDT we must have  $P(x_i) \geq 0$  &  $\sum P(x_i) = 1$

$$\text{consider } \sum_{i=1}^8 P(x_i) \geq 1$$

$$0 + 15 + 2K + 2K + 3K + K^2 + 2K^2 + 7K^2 + 18 \geq 1$$

$$10K^2 + 9K = 1$$

$$-10, 1 \quad 10K^2 + 9K - 1 = 0$$

$$10K^2 + 10K - K - 1 = 0$$

$$10K(K+1) - 1(K+1) = 0$$

$$(10K - 1)(K+1) = 0$$

$$(10K - 1) = 0; K+1 = 0$$

$$10K = 1$$

$$\boxed{K = -1}$$

$$K = 1/10$$

$$\boxed{K = 0.1}$$

since  $P(x_i) \geq 0$  we neglect  $K = -1$

$x$	0	1	2	3	4	5	6	7
$P(x)$	0	0.1	0.2	0.2	0.3	0.01	0.02	0.17

$$P(x \geq 6), P(x \geq 6) \cdot P(3 < x \leq 6)$$

$$P(x \geq 6) = P(x=6) + P(x=7) \\ + P(x=5) \\ + P(x=6)$$

$$= 0 + 0.1 + 0.2 + 0.2 + 0.3 + 0.01$$

$$= 0.81$$

$$P(x \geq 6) = P(x=6) + P(x=7)$$

$$= 0.02 + 0.17$$

$$= 0.19$$

$$P(3 < x \leq 6) : P(x=4) + P(x=5) + P(x=6)$$

$$= 0.3 + 0.01 + 0.02$$

$$= 0.33$$

③ The probability distribution of finite random variable of the given by the following table

$x$	-2	-1	0	1	2	3
$P(x)$	0.1	1/4	0.2	2/4	0.3	1/4

Find the value of  $K$ , mean & variance

$$\Rightarrow 0.1 + K + 2K + 3K = 1$$

~~$4K = 1$~~

~~$K = \frac{1}{4}$~~

~~$\cancel{K = \frac{1}{4}}$~~

$x$	-2	-1	0	1	2	3
$P(x)$	0.1	0.25	0.2	0.5	0.3	0.25

~~$0.1 + 0.2 + 3 = 3K = 1 \Rightarrow 0.3 + 3 - 3K = 1$~~

~~$0.3 + 3 -$~~

~~$3 - 3K = \frac{1}{0.3}$~~

$x$	-2	-1	0	1	2
$P(x)$	0.1	1/4	0.2	2/4	?

~~$3 - 3K = 3 - 3$~~

~~$K = 1$~~

~~$0.8 + 4K = 1$~~

~~$4K = 1 - 0.8$~~

~~$4K = 0.2$~~

~~$K = 0.05$~~

$x$	-2	-1	0	1	2	3
$P(x)$	0.1	0.1	0.2	0.2	0.3	0.1

$$\text{mean} = \sum x_i P(x_i) \Rightarrow 0.2 - 0.1 + 0.2 + 0.6 + 0.3 \Rightarrow 0.8$$

$$V = \sum (x_i^2) P(x_i) - \bar{x}^2$$

$$= 0.4 + 0.1 + 0.2 + 0.6 + 0.3 - (0.8)^2$$

$$= 0.16$$

$$= 0.64$$

$$V = -0.48/11$$

(ii) A coin is tossed twice. A random variable  $X$  represent number of heads turning up find the different p.d. for  $X$  also find its mean & variance.

$\{s = \{HH, HT, TH, TT\}\}$

The association of the element  $s$  to the random variable  $X$  is  $(0, 1, 1, 0)$

$$P(HH) = \frac{1}{4}, P(HT) = \frac{1}{4}, P(TH) = \frac{1}{4}, P(TT) = \frac{1}{4}$$

$$P(X=0, TT) = \frac{1}{4}$$

Let  $X$  represent the no. of heads turning up.

$$P(X=0 \text{ no head}) = P(TT) = \frac{1}{4}$$

$$P(X=1 \text{ no. of heads}) = P(HT \cup TH) = P(HT) + P(TH) \\ = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

$$P(X=2) = P(HH) = \frac{1}{4}$$

The discrete probability  $X$  is

$x = x_i$	0	1	2
$P(x_i)$	$\frac{1}{4}$	$\frac{1}{2}$	$\frac{1}{4}$

We observe that  $P(x_i) \geq 0 \& \sum P(x_i) = 1$

$$\text{mean} - \mu = \sum_{i=1}^3 x_i P(x_i) \text{ i.e., } P(x_1) + x_2 P(x_2) + x_3 P(x_3) \\ = 0 + 1 \times \frac{1}{2} + 2 \times \frac{1}{4} = \frac{3}{4}$$

$$\text{variance: } \sigma^2 = \sum_{i=1}^3 x_i^2 P(x_i) + x_3^2 P(x_3) \\ = 0 + 1 \times \frac{1}{2} + 4 \times \frac{1}{4}$$

$$= \frac{1}{2} + 1$$

$$= \frac{3}{2}$$

$$r = \varepsilon(x^2) - \mu^2$$

$$= \frac{3}{2} - 1^2$$

$$\boxed{r = \frac{1}{2}}$$

————— \* ————— \* ————— \*

\* Q. When coin tossed 4 times, find the probability of getting exactly one head, second one atmost 3 heads, at least 2 heads.

$$\text{Sol: } n=4 \quad P+q=1$$

$$P = P(H) = \frac{1}{2} = 0.5$$

$$q = 1 - P = 1 - \frac{1}{2} = \frac{1}{2} = 0.5$$

Wkt probability of 'x' success in out of n trial is given by

$$\begin{aligned} P(x) &= {}^n C_x P^x q^{n-x} \\ &= {}^4 C_x (0.5)^x (0.5)^{4-x} \\ &= {}^4 C_x (0.5)^{x+4-x} \\ P(x) &= {}^4 C_x (0.5)^4 \end{aligned}$$

$$\boxed{P(x) = (0.0625) {}^4 C_x}$$

$$(i) P(\text{exactly one head}) P(x=1) = (0.0625) {}^4 C_1 = 0.25$$

$$\begin{aligned} (ii) P(\text{at most 3 heads}) P(x \leq 3) &= P(x=0) + P(x=1) + P(x=2) + P(x=3) \\ &= (0.0625) {}^4 C_0 + (0.0625) {}^4 C_1 + (0.0625) {}^4 C_2 \\ &\quad + (0.0625) {}^4 C_3 \end{aligned}$$

$$\therefore P(x \leq 3) = 0.9375 //$$

$$\begin{aligned} (iii) P(\text{at least 2 heads}) P(x \geq 2) &= 1 - P(x < 2) \\ &= 1 - \{P(x=0) + P(x=1)\} \end{aligned}$$

- \* The probability that a bomb drop from plane will strike the target if  $\frac{1}{5}$  is 6 bombs are dropped, find the probability that
- exactly two will strike the target.
  - at least 2 will strike the target

Let's 'p' probability is that bomb dropped from a plain

$$P = \frac{1}{5}$$

$$n=6$$

$a = 1 - p = 1 - \frac{1}{5} = \frac{4}{5}$

probability of success out of n trials is given by  $P(x) = nCx P^x a^{n-x}$

$$P(x) = 6Cx \left(\frac{1}{5}\right)^x \left(\frac{4}{5}\right)^{6-x}$$

(i)  $P(\text{exactly } 2 \text{ will strike the target}) = P(x=2)$

$$= 6C_2 \left(\frac{1}{5}\right)^2 \left(\frac{4}{5}\right)^{6-2}$$

$$= 6C_2 \left(\frac{1}{5}\right)^2 \left(\frac{4}{5}\right)^4$$

$$= 0.2457$$

(ii)  $P(\text{at least } 2 \text{ will strike the target})$

$$= P(x \geq 2) = 1 - P(x < 2)$$

$$= 1 - \{P(x=0) + P(x=1)\}$$

$$= 1 - \{6C_0 \left(\frac{1}{5}\right)^0 \left(\frac{4}{5}\right)^{6-0} + 6C_1 \left(\frac{1}{5}\right)^1 \left(\frac{4}{5}\right)^{6-1}\}$$

$$= 1 - \{3\left(\frac{4}{5}\right)^6 + 6\left(\frac{1}{5}\right)\left(\frac{4}{5}\right)^5\}$$

$$\boxed{= 0.3446}$$

If the overall probability of failure in certain examination is 20% if 6 candidates appear in the examination what is the probability that

(i) at least 5 pass the examination

(ii) at most 3 pass the examination

(iii) none of them pass the examination

Let  $P$  be the probability that candidates pass the examination

$$q = 20\% = \frac{20}{100} = 0.2$$

$$P = 1 - q = 1 - 0.2 = 0.8 \quad | P = 0.8$$

$n=6$

$$(i) P(x) = nCx P^x q^{n-x}$$

$$P(x) = 6C_5 \cdot (0.8)^5 \cdot (0.2)^{6-5}$$

$$P(x \geq 5) = P(x=5) + P(x=6)$$

$$\begin{aligned} &= 6C_5 (0.8)^5 (0.2)^{6-5} + 6C_6 (0.8)^6 (0.2)^{6-6} \\ &\approx 6 \times 0.32 \times 0.2 + 1 (0.2621) \times 1 \\ &= \underline{\underline{0.65536}} \end{aligned}$$

$$(ii) P(x \leq 3) = 1 - P(x > 3)$$

$$= 1 - \{ P(x=4) + P(x=5) + P(x=6) \}$$

$$\begin{aligned} &= 1 - \{ 6C_4 (0.8)^4 (0.2)^{6-4} + 6C_5 (0.8)^5 (0.2)^{6-5} \\ &\quad + 6C_6 (0.8)^6 (0.2)^{6-6} \} \\ &= \underline{\underline{0.0989}} \end{aligned}$$

$$(iii) P(x=0) = 6C_{10} (0.8)^0 (0.2)^{6-0}$$

$$= \underline{\underline{0.000064}}$$

\* If on an average 1 ship in every 10 is expected to break down, find that probability that out of 5 ships expected to arrive:

(i) at least 4 will arrive safely

(ii) at most 2 will arrive.

(iii) none of them will be able to pass the inspection.

$$n=5$$

$$q = \frac{1}{10} = 0.1$$

$$p = 1 - 0.1 = 0.9$$

$$(i) P(x) = {}^n C_x p^x q^{n-x}$$

$$= {}^5 C_4 (0.9)^4$$

$$= {}^5 C_4 (0.9)^4 (0.1)^{5-4}$$

$$(i) P(x) = {}^5 C_4 (0.9)^4 (0.1)^{5-4} + {}^5 C_5 (0.9)^5 (0.1)^{5-5}$$

$$= 5 \times 0.6561 \times 0.1 + 1 \times 0.59049 \times 1$$

$$= 0.3280 +$$
 ~~$= 0.3285$~~ 

$$\boxed{= 0.91849}$$

$$(ii) P(x \leq 2) = {}^5 C_0 (0.9)^0 (0.1)^{5-0} + {}^5 C_1 (0.9)^1 (0.1)^{5-1}$$

$$+ {}^5 C_2 (0.9)^2 (0.1)^{5-2}$$

$$= 1 \times 0.00001 + 5 \times 0.9 \times 0.0001 +$$

$$10 \times 0.81 \times 0.0001$$

$$= 0.00001 + 0.00045 + 0.0081$$

$$\boxed{= 0.00856}$$

$$(iii) S_{0.9} (0.9)^0 (0.1)^{5-0}$$

$$P(x=0) = \underline{0.00001}$$

- ③ In a certain factory producing cycle tires, there is a small chance of 1 in 500 tires to be defective due to tires or supply in a lot. If 10 tires are drawn, calculate the approximate number of lots containing 0, no defective, 1 defective, 2 defective tires respectively in a consignment of 10000 lots.

$\Rightarrow$  let  $P$  be the probability of defective tire

$$\therefore P = \frac{1}{500} = 0.002$$

$$n = 10$$

$$\therefore m = np = 0.002 \times 10 = 0.02$$

Poisson distribution is given by

$$p(x) = \frac{m^x e^{-m}}{x!}$$

$$= (0.02)^x e^{-(0.02)}$$

$$p(x) = \frac{(0.9801)^x (0.02)^{10-x}}{x!}$$

probability of no defective  $p(x=0)$

$$= (0.9801)(0.02)^0$$

$$= 0.9801$$

In a consignment of 10000 lots,

$$\begin{aligned} &= 10000 \times p(x=0) \\ &\approx 10000 \times 0.9801 \\ &\approx 9801 \end{aligned}$$

probability of 1 defective  $P(x=1)$

$$\frac{(0.9801)(0.02)}{1!}$$

$$= 0.0196$$

In a consignment of 10000 lots

$$(0.0196) \times 10000$$

$$= 196$$

probability of 2 defective  $P(x=2)$

$$\frac{(0.9801)(0.02)^2}{2!}$$

$$= 0.000196$$

In a consignment of 10000 lots

$$10000 \times 0.000196$$

$$= 19.6$$

- ⑥ A communication channel receiving independent pulses at the rate of 12 pulses per microsecond the probability of transmission error is 0.001 to each micro second compute the probabilities of

- no errors during micro second
- 1 error per micro second
- at least one error per micro second
- 2 errors
- at most 2 errors.

∴ The probability of transmission error for each micro second  $p = 0.001$

$$\boxed{n=12}$$

$$m = np = (0.001)(12)$$

$$m = 0.012$$

$$P(x) = \frac{m^x e^{-m}}{x!}$$
$$= \frac{(0.012)^x e^{-0.012}}{x!}$$

$$= (0.9880)(0.012)^0$$

$$\text{(i)} \quad P(x=0) = \frac{(0.9880)(0.012)^0}{0.9880^0}$$

$$\Rightarrow 0.0118$$

$$= 0.9880$$

$$\text{(ii)} \quad P(x=1) = \frac{(0.9880)(0.012)^1}{0.0118}$$

$$\text{(iii)} \quad P(x \geq 1) = 1 - P(x < 1)$$

$$= 1 - P(x=0)$$

$$= 1 - 0.9880$$

$$= 0.012$$

$$\text{(iv)} \quad P(x=2) = \frac{(0.9880)(0.012)^2}{2!}$$

$$\text{(v)} \quad P(x \leq 2) = P(x=0) + P(x=1) + P(x=2)$$

$$= 0.9880 + 0.0118 + 0.00007$$

$$= 0.9998$$

② It is the probability that an individual suffers a bad reaction from a certain injection in 0.001 determine the probability that out of 2000 individuals.

(i) Exactly 3

(ii) more than 2 individuals.

(iii) more than 1 individual will suffer a bad reaction

$\Rightarrow$  let  $p$  be the probability that an individual suffer a bad reaction  $p = 0.001$

$$n = 2000$$

$$m = np = (2000)(0.001)$$

$m=2$

$$P(x) = \frac{m^x e^{-m}}{x!}$$

$$= \frac{2^x e^{-2}}{x!}$$

$$= \frac{(0.1353)2^x}{x!}$$

$$(i) P(x=3) = \frac{(0.1353)(2)^3}{3!} \\ = 0.1804$$

$$(ii) P(x \geq 2) = 1 - P(x \leq 2)$$

$$1 - \{P(x=0) + P(x=1) + P(x=2)\}$$

$$1 - \left\{ \frac{(0.1353)}{0!} + \frac{(0.1353)_2}{1!} + \frac{(0.1353)_2}{2!} \right\}$$

$$1 - 2(0.1353) + 0.2706 + 0.2706$$

$$1 - 0.6765$$

$= 0.3235$

$$(iii) P(x > 1) = 1 - P(x \leq 1)$$

$$= 1 - \{P(x=0) + P(x=1)\}$$

$$= 1 - \{0.1353 + 0.2705\}$$

$$= 1 - 0.4059$$

$$= 0.5941$$

The probability of position variant taking the values 3 and 4 are equal calculate the probability of variant taking the value 0 and 1.

$$\Rightarrow \text{Given } P(x=3) = P(x=4)$$

$$P(x) = \frac{m^x e^{-m}}{x!}$$

$$\frac{m^3 e^{-m}}{3!} = \frac{4m^4 e^{-m}}{4!}$$

$$\frac{1}{3!} = \frac{m^4 e^{-m}}{4!} \Rightarrow m=4$$

$$\frac{1}{3!} = \frac{m}{4 \times 3!}$$

$m=4$

$$(i) P(x=0) = \frac{4^0 e^{-4}}{0!}$$

$$= 0.0183$$

$$(ii) P(x=1) = \frac{4^1 e^{-4}}{1!}$$

$$= 0.0732$$

\*⑧. If  $x$  is the poison variate such that  $P(x=2)$   
 $= 9P(x=4) + 90P(x=6)$  computer distribution

$$\Rightarrow P(x=2) = 9P(x=4) + 90P(x=6)$$

$$\frac{m^2 e^{-m}}{2!} = \frac{9m^4 e^{-m}}{4!} + 90 \frac{m^6 e^{-m}}{6!}$$

$$\frac{m^2 e^{-m}}{2} = m^4 e^{-m} \left\{ \frac{9}{4!} + \frac{90m^2}{6!} \right\}$$

$$\frac{1}{2} = \frac{m^2}{2} \left[ \frac{9}{24} + \frac{90m^2}{720} \right]$$

$$= \frac{1}{4} \left\{ 3m^2 + m^4 \right\}$$

$$4 = 3m^2 + m^4$$

$$m^4 + 3m^2 - 4 = 0$$

$$m^4 + 4m^2 - m^2 - 4 = 0$$

$$m^2(m^2+4) - 1(m^2+4) = 0$$

$$(m^2+4)(m^2-1) = 0$$

$$m^2+4=0, m^2-1=0$$

$$m^2=-4, m^2=1$$

$$m=\pm\sqrt{-4}, m=\pm 1$$

$$m=\pm 2i, m=1, x=1$$

\* The number of telephone lines busy at an instant of time is a binomial variant with probability  $P$  that a line is busy if 10 lines are chosen at random what is the probability that

- (i) No line is busy
  - (ii) All lines are busy
  - (iii) At least one line is busy.
  - (iv) At most 2 lines are busy
- $\Rightarrow n=10, P=0.1$

$$P+q = 1$$

$$a = 1 - P$$

$$a = 1 - 0.1$$

$$q = 0.9$$

$$\boxed{P(x) = n \cdot C_x \cdot P^x \cdot q^{n-x}}$$

$$P(x) = {}^{10}C_x (0.1)^x (0.9)^{10-x}$$

$$\text{i)} P(x=0) = {}^{10}C_0 (0.1)^0 (0.9)^{10}$$

$$\text{ii)} P(x=10) = {}^{10}C_{10} (0.1)^{10} (0.9)^{10-10} \\ = 0.00000050001$$

$$\text{iii)} P(x \geq 1) = 1 - P(x \leq 0)$$

$$= 1 - P(x=0)$$

$$= 1 - 0.3486$$

$$= \underline{\underline{0.6514}}$$

$$\text{iv)} P(x \leq 2) = P(x=0) + P(x=1) + P(x=2)$$

$$= {}^{10}C_0 (0.1)^0 (0.9)^{10-0} + {}^{10}C_1 (0.1)^1 (0.9)^{10-1}$$

$$+ {}^{10}C_2 (0.1)^2 (0.9)^{10-2}$$

$$= 0.9298$$

\* An underground mine has 5 pumps installed for pumping out storm water due to probability. If any one of the pump failing during the storm is  $\frac{1}{8}$  what is the probability that (i) at least 2 pumps will be working

(ii) All the pumps will be working during a particular storm.

$$\Rightarrow n=5, q=\frac{1}{8}$$

$$\text{w.r.t } P+q=1$$

$$P=1-q$$

$$P=1-\frac{1}{8}$$

$$\boxed{P=\frac{7}{8}}$$

$$P(x) = \text{del} \quad n_{Cx} \quad P^x q^{n-x}$$

$$P(x) = 5_{Cx} \quad \left(\frac{7}{8}\right)^x \cdot \left(\frac{1}{8}\right)^{5-x}$$

$$(i) P(x \geq 2) = 1 - P(x \leq 1)$$

$$= 1 - \{P(x=1) + P(x=0)\}$$

$$= 1 - \{5_{C1} \left(\frac{7}{8}\right)^1 \left(\frac{1}{8}\right)^4 + 5_{C0} \left(\frac{7}{8}\right)^0 \left(\frac{1}{8}\right)^5\}$$

$$= 1 - 0.00010986$$

$$= 0.9989$$

$$(ii) P(x=5) = 5_{C5} \left(\frac{7}{8}\right)^5 \left(\frac{1}{8}\right)^{5-5}$$

$$= \underline{\underline{0.5129}}$$

## Continuous probability distribution

If a variant can take any value in an interval it will give rise to continuous distribution.

If for every  $x$ , belonging to the range of a continuous random variable ( $x$ ) choosing a real number  $f(x)$  such that  $f(x)$  satisfies the condition  $f(x) \geq 0$ .

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$f(x)$  is called continuous probability function or p.d.f.

If  $x$  lies in the interval  $a, b$  then.

$$P(a \leq x \leq b) = \int_a^b f(x) dx.$$

$$\text{mean } - \mu = \int_{-\infty}^{\infty} x f(x) dx$$

### problem

i) find the value of  $c$  such that  $f(x) =$

$$\left\{ \frac{x}{6} + c, 0 \leq x \leq 3 \right\}$$

where  $f(x)$  is a probability density function

also find  $P(1 \leq x \leq 2)$

since  $f(x)$  is P.d.f we must have  $f(x) \geq 0$  and

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\text{Consider } \int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_0^3 \left( \frac{x}{6} + c \right) dx = 1$$

$$\frac{1}{6} \cdot \frac{x^2}{2} + C \Big|_0^3 = 1$$

$$\frac{1}{12} (9 - 0) + C \{ 3 - 0 \} = 1$$

$$\frac{9}{12} + 3c = 1$$

$$3c = 1 - \frac{9}{12}$$

$$3c = \frac{3}{12}$$

$$\underline{c = \frac{1}{4}}$$

by substituting values.

$$f(x) = \begin{cases} \frac{x}{6} + \frac{1}{12}, & 0 \leq x \leq 3 \\ \text{elsewhere} \end{cases}$$

$$P(1 \leq x \leq 2) = \int_1^2 f(x) dx$$

$$= \int_1^2 \left( \frac{x}{6} + \frac{1}{12} \right) dx$$

$$= \frac{1}{6} \left[ \frac{x^2}{2} + \frac{1}{12}x \right] \Big|_{1-2}$$

$$= \frac{1}{12}(2-1) + \frac{1}{12}$$

$$= \frac{3}{12} + \frac{1}{12}$$

$$= \frac{4}{12}$$

$$= \frac{1}{3}$$

② find the constant  $k$  such that

$$f(x) = \begin{cases} kx^2, & 0 \leq x \leq 3 \\ 0, & \text{otherwise} \end{cases}$$

is a pdf also compute

$$\text{i)} P(1 < x < 2) \quad \text{ii)} P(x \leq 1) \quad \text{iii)} P(x > 1)$$

iv) mean and variance

Since  $f(x)$  is a pdf we must have

$$f(x) \geq 0 \text{ and } \int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_0^3 kx^2 dx = 1$$

$$k \frac{x^3}{3} \Big|_0^3 = 1$$

$$\frac{K}{3} (27 - 0) = 1$$

$$\begin{cases} K = 1 \\ \frac{1}{3} K = 1 \end{cases}$$

$$\begin{aligned} \text{(i)} \quad P(1 < x < 2) &= \int_1^2 f(x) dx \\ &= \int_1^2 \frac{x^2}{9} dx \\ &= \frac{1}{9} \left( \frac{x^3}{3} \right)_1^2 \\ &= \frac{1}{27} (8 - 1) \\ &= \frac{7}{27}. \end{aligned}$$

$$\begin{aligned} \text{(ii)} \quad P(x \leq 1) &= \int_0^1 \frac{x^2}{9} dx \\ &= \frac{1}{9} \left( \frac{x^3}{3} \right)_0^1 \\ &= \frac{1}{27} (1 - 0) \\ &= \frac{1}{27}. \end{aligned}$$

$$\begin{aligned} \text{(iii)} \quad P(x > 1) &= \int_1^3 \frac{x^2}{9} dx \\ &= \frac{1}{9} \left( \frac{x^3}{3} \right)_1^3 \\ &= \frac{1}{27} (27 - 1) \\ &= \frac{26}{27}. \end{aligned}$$

$$\text{(iv) Mean: } \mu = \int_{-\infty}^{\infty} x f(x) dx$$

$$\int_0^{\infty} x \left( \frac{x^2}{9} \right) dx$$

$$\int_0^3 \frac{x^3}{9} dx$$

$$= \frac{1}{9} \left( \frac{x^4}{4} \right)_0^3$$

$$= \frac{1}{36} (81 - 0)$$

$$= \frac{81}{36}$$

$$= \frac{9}{4}$$

$$\text{Variance: } \sigma^2 = \int_{-\infty}^{\infty} x^2 f(x) dx - \mu^2$$

$$\int_0^3 x^2 \cdot \frac{x^2}{9} dx - \left( \frac{9}{4} \right)^2$$

$$2 \cdot \frac{1}{9} \int_0^3 x^4 dx = \frac{81}{36}$$

$$= \frac{1}{9} \left( \frac{x^5}{5} \right)_0^3 - \frac{81}{6}$$

$$= \frac{1}{45} (243 - 0) - \frac{81}{6}$$

$$= \frac{243}{45} - \frac{81}{36}$$

$$= \frac{27}{80}$$

(x) A random variable  $x$  has following density function  $p(x) = \begin{cases} Kx^2, & -3 \leq x \leq 3 \\ 0 & \text{otherwise} \end{cases}$

evaluate it and find

$$(\therefore) P(1 \leq x \leq 2) \quad \text{ii)} \quad P(x \leq 2) \quad \text{iii)} \quad P(x \geq 1)$$

(i)  $P(1 \leq x \leq 2)$

$$-\int_{-1}^3 kx^2 dx = 1$$

$$P(1 \leq x \leq 2) = \int_{-3}^3 K \left( \frac{x^3}{3} - \frac{(-3)^3}{3} \right) dx =$$

$$; i) P(1 \leq x \leq 2)$$

$$\int f(x) dx$$

$$= \int_{-2}^2 \frac{1}{18} x^2 dx$$

$$= \frac{1}{18} \left( x_{(3)}^3 \right)_A$$

$$= \frac{1}{18} \left( \frac{2^3}{3} - \right)$$

$$= Y_{18} U_{18}$$

$$= \frac{1}{18} \left( \frac{9\pi}{2} \right)$$

$$\Rightarrow \frac{7}{54}$$

(ii)  $P(x \leq 2)$

$$\int_0^2 f(x) dx$$

$$= \int_0^c \sqrt{1+x^2} dx$$

$$= \frac{1}{2} \left( \frac{x^3}{z} \right)^2$$

$$= Y_{18} \left( \frac{23}{3} - \frac{0^3}{3} \right)$$

$$= 1.8 \left( \frac{8}{3} \right)$$

3

1

$$Q = \frac{8}{\pi}$$

$$\overbrace{P(X \geq 1)}^{54}$$

$$\int_0^3 f(x) dx$$

$$\int_3 x^2 dx$$

$$= \{ \cdot \} / 18$$

$$= \frac{1}{18} \left( \frac{x}{3} \right)$$

$$= 818 \left( \frac{5}{3} \right) -$$

$$= \frac{1}{18} \left( \frac{1}{3} - \right)$$

$$= \frac{1}{18}$$

154

$$\Rightarrow \frac{1}{18} \sqrt{\frac{26}{3}}$$

$$= \frac{2^6}{\bar{z}!}$$

\* Exponential Distribution  
 The continuous probability distribution having p.d.f.  $f(x)$  given by.

$$f(x) = \begin{cases} \lambda e^{-\lambda x}, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

where  $\lambda > 0$  is called exponential distribution.

$$\mu = \frac{1}{\lambda} \text{ and } \sigma^2 = \frac{1}{\lambda^2}$$

Q) In a certain town the duration of a shower is exponentially distributed with mean equal to 8 min. What is the probability that a shower will last for.

- (i) less than 10 minutes
- (ii) 10 minutes or more
- (iii) b/w 10 & 12 min.

Given  $\mu = 8$  but  $\mu$  is  $\frac{1}{\lambda} = 8 \Rightarrow \lambda = \frac{1}{8}$

$$f(x) = \begin{cases} \frac{1}{8} e^{-x/8}, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$P(x \leq 10) = \int_0^{10} f(x) dx$$

$$= \int_0^{10} \frac{1}{8} e^{-x/8} dx$$

$$= \frac{1}{8} \left[ \frac{e^{-x/8}}{-1/8} \right]_0^{10}$$

$$= \frac{1}{8} (-8) \left[ e^{-10/8} - e^0 \right]$$

$$= -[e^{-1.25} - 1]$$

$$= 0.8646$$

$$P(x \geq 10) = \int_{10}^{\infty} f(x) dx$$

$$= \int_{10}^{\infty} \frac{1}{8} e^{-x/8} dx$$

$$= \frac{1}{8} \left[ \frac{e^{-x/8}}{-1/8} \right]_{10}^{\infty}$$

$$P(x \geq 10) = \frac{1}{8} (-8) \left[ e^{-\infty} - e^{-10/8} \right]$$

$$= -[0 - e^{-1.25}]$$

$$= 0.1353$$

$$\begin{aligned}
 P(10 < x \leq 12) &= \int_0^{12} f(x) dx \\
 &= \int_0^{12} \frac{1}{5} e^{-x/5} dx \\
 &= \frac{1}{5} \left\{ \frac{e^{-x/5}}{-1/5} \right\}_{10}^{12} \\
 &= \frac{1}{5} \left( -e^{-12/5} - e^{-10/5} \right) \\
 &= -[e^{-12/5} - e^{-2}] \\
 &= 0.0446
 \end{aligned}$$

② we consider A Telephone conversation as an exponential distribution with mean of 3 mins. find the probability A call

(i) ends in less than 3 min's

(ii) takes b/w 3 & 5 min's

~~(iii)~~ (i) & (ii) (b) find the probability in (i)

Given,  $\lambda = 3$

$$\lambda = 3$$

$$\text{and } \lambda = \frac{1}{3}$$

$$f(x) \begin{cases} \frac{1}{3} e^{-x/3} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$(i) P(x < 3) = \int_0^3 f(x) dx$$

$$= \int_0^3 \frac{1}{3} e^{-x/3} dx$$

$$= \frac{1}{3} \left\{ \frac{e^{-x/3}}{(-1/3)} \right\}_0^3$$

$$\begin{aligned}
 &= \frac{1}{3} (-3) \{e^{-1} - e^0\} \\
 &= -[e^{-1} - 1] \\
 &= 0.6321
 \end{aligned}$$

$$(ii) P(3 < x < 5) = \int_{3}^{5} f(x) dx$$

$$= \int_{3}^{5} \frac{1}{3} e^{-x/3} dx$$

$$= \frac{1}{3} \left[ \frac{e^{-x/3}}{(-1/3)} \right]_{3}^{5}$$

$$= \frac{1}{3} \left[ e^{-5/3} - e^{-1} \right]$$

$$= - \left[ e^{-5/3} - e^{-1} \right]$$

$$= 0.1790$$

\* The kilometer run (in 100 km) without any salt & problem in respect of an certain vehicle is a random variable have P.d.f  $f(x) = \int_{40}^{\infty} e^{-x/40}$

$$x > 0$$

$$1 \geq x \leq 0$$

Find probability that the vehicle is trouble free.

(i) At least 25,000 kms.  $P(x \geq 25)$

(ii) At most for  $25,000$  kms.  $P(x \leq 25)$

(iii) b/w 16,000 to 32,000 kms.  $P(16 < x < 32)$

Let  $x$  be A random variable representing km in multiply by 1000 regarding trouble free run by give other vehicle.

$$(i) P(X \geq 25,000)$$

$$f(x) = \begin{cases} \frac{1}{40} e^{-\frac{x}{40}} & x \geq 0 \\ 0 & x \leq 0 \end{cases}$$

$$\lambda = \frac{1}{40}$$

$$P(X \geq 25,000) = \int_{25,000}^{\infty} f(x) dx$$

$$= \int_{25}^{\infty} \frac{1}{40} e^{-\frac{x}{40}} dx$$

$$= \frac{1}{40} \left[ \frac{e^{-\frac{x}{40}}}{(-\frac{1}{40})} \right]_{25}^{\infty}$$

$$= \frac{1}{40} (-40) \left[ e^{-\infty} - e^{-\frac{25}{40}} \right]$$

$$= -[0 - e^{-\frac{25}{40}}]$$

$$= 0.5352$$

$$(ii) P(\lambda = 25)$$

$$f(x) = \begin{cases} \frac{1}{40} e^{-\frac{x}{40}} & x \geq 0 \\ 0 & 0 \leq x \leq 0 \end{cases}$$

$$= \int_0^{25} \frac{1}{40} e^{-\frac{x}{40}} dx$$

$$= \frac{1}{40} \left[ \frac{e^{-\frac{x}{40}}}{(-\frac{1}{40})} \right]_0^{25}$$

$$= \frac{1}{40} (-40) \left[ e^{-\frac{25}{40}} - e^0 \right]$$

$$= -(e^{-\frac{25}{40}} - 1)$$

$$= 0.4647$$

$$(iii) P(16 < x < 32)$$

$$= \frac{1}{40} (-\lambda) \left\{ e^{-\frac{32}{40}} - e^{-\frac{16}{40}} \right\}$$

$$= - \left\{ e^{-\frac{32}{40}} - e^{-\frac{16}{40}} \right\}$$

$$= 0.2209.$$

② The life of TV tube manufactured by a company is known to have a mean of 200 months assuming that the life has an exponential distribution find the probability that the life of tube manufactured by the company is

(i) less than 200 months.

(ii) b/w 100 & 300 months

$$\mu = 200$$

$$\lambda = \frac{1}{200}$$

$$f(x) \begin{cases} \frac{1}{200} e^{-\frac{x}{200}} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$(i) P(x < 200) = \int_0^{200} f(x) dx$$

$$= \int_0^{200} \frac{1}{200} e^{-\frac{x}{200}} dx$$

$$= \frac{1}{200} \left[ \frac{e^{-\frac{x}{200}}}{-\frac{1}{200}} \right]_0^{200}$$

$$\frac{1}{200}(-\gamma_{200}) \left\{ e^{-\frac{x}{200}} \quad e^{-1} \quad e^{-0} \right\}$$

$$= -1 \left\{ e^{-1} \quad \cancel{e^{-0}} \right\}$$

$$= 0.6321$$

$$(ii) P(100 < x < 300) = \int_{200}^{300} f(x) dx$$

$$= \int_{200}^{300} \frac{1}{200} e^{-\frac{x}{200}} dx$$

$$= \frac{1}{200} \left[ \cancel{\left( \frac{e^{-x/200}}{-1/200} \right)} \right]_{200}^{300}$$

$$= \frac{1}{200} (-200) \left\{ e^{-300/200} - e^{-100/200} \right\}$$

$$= - \left\{ e^{-3/2} - e^{-1/2} \right\}$$

$$= 0.3834$$

① find the area under the normal curve  
in the following

(i)  $z=0$  &  $z=1.2$

(ii)  $z=-0.68$  &  $z=0$

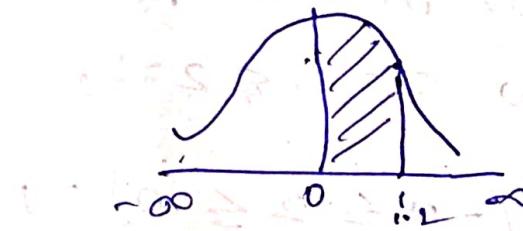
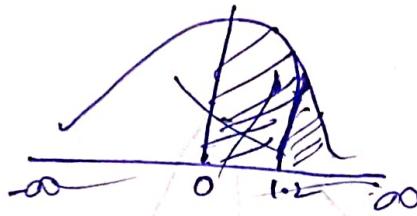
(iii)  $z=-0.46$  &  $z=2.21$

(iv)  $z=0.81$  &  $z=1.94$

v) to the left of  $z=0.6$

vi) to the right of  $z=-1.28$

(i) The area under the normal curve for  $z=0$   
 $z=1.2$  is



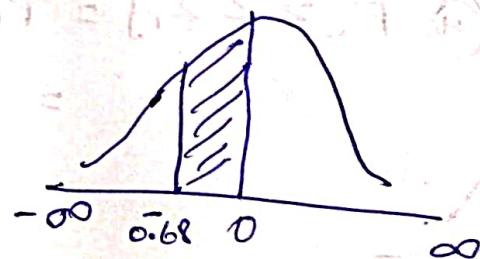
$$P(0 \leq z \leq 1.2) = \Phi(1.2) = 0.3849$$

(ii) The area under the normal curve for  $z=-0.68$   
 $\& z=0$

$$P(-0.68 \leq z \leq 0)$$

$$= \Phi(0.68)$$

$$= 0.2517$$



(iii) The area under the normal curve for

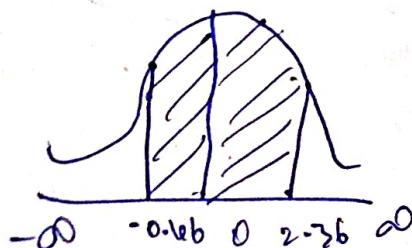
$$z=-0.46 \& z=2.21$$

$$P(-0.46 \leq z \leq 2.21) = P(-0.46 \leq z \leq 0) + P(0 \leq z \leq 2.21)$$

$$= \Phi(0.46) + \Phi(2.21)$$

$$= 0.1772 + 0.4864$$

$$= 0.6636$$



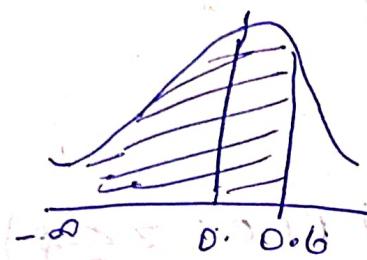
(iv) the area under the normal curve

$$= P(0 \leq z \leq 1.94) = \Phi(1.94) - \Phi(0.81)$$

$$= 0.4738 - 0.2910 \\ = 0.1828$$

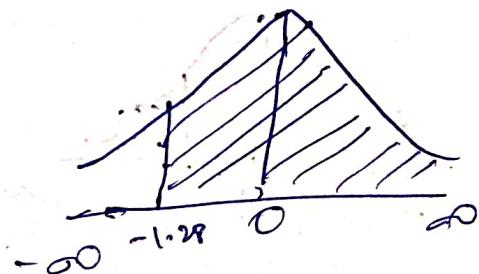


v) area of the curve to left of  $z = 0.6$



$$\begin{aligned} P(-\infty \leq z \leq 0) &= P(0 \leq z \leq 0.6) \\ &= 0.5 + \Phi(0.6) \\ &= 0.5 + 0.2257 \\ &= 0.7257 \end{aligned}$$

vi) area of the curve to right of  $z = -1.28$



$$\begin{aligned} P(-1.28 \leq z \leq 0) &+ P(0 \leq z \leq \infty) \\ &= \Phi(1.28) + 0.5 \\ &= 0.3997 + 0.5 \\ &= 0.8997 \end{aligned}$$

Q7 If  $x$  is a normal variate with mean 30 & S.D is 5 find probability  $26 \leq x \leq 40$

Ans: Given  $\mu = 30, \sigma = 5$

we have SNV,  $Z = \frac{x - \mu}{\sigma}$

$$Z = \frac{x - 30}{5}$$

$$\text{when } x = 26, Z = \frac{26 - 30}{5} = -0.8 \quad [-0.8 = 2]$$

$$\text{when } x = 40, Z = \frac{40 - 30}{5} = 2 \quad [2 = 2]$$

$$P(26 \leq x \leq 40) = P(-0.8 \leq Z \leq 2)$$

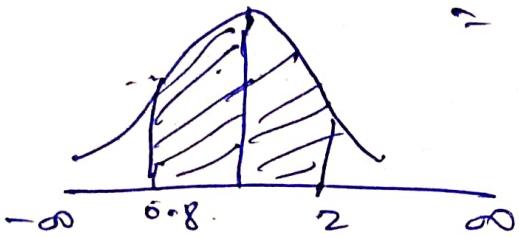
$$P(-0.8 \leq Z \leq 2)$$

$$= P(-0.8 \leq Z \leq 0) + P(0 \leq Z \leq 2)$$

$$= \Phi(0.8) + \Phi(2)$$

$$= 0.2881 + 0.4772$$

$$= 0.7653$$

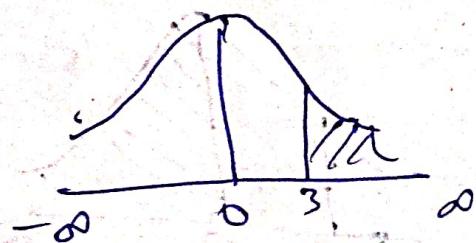


$$P(x > 45) = P(Z \geq 3) = P(0 \leq Z \leq \infty) - P(0 \leq Z \leq 3)$$

$$= 0.5 - \Phi(3)$$

$$= 0.5 - 0.4987$$

$$= 0.0013$$



### problems

① If  $x$  is normally distributed with mean 12 and standard deviation 4, find the following:  $P(x \geq 20)$  (i)  $P(x \leq 20)$

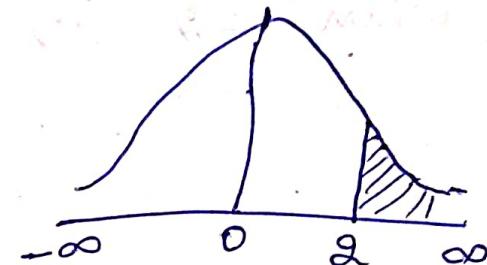
Ans Given

$$\mu = 12 \quad \sigma = 4$$

we have S.N.V  $Z = \frac{x-\mu}{\sigma}$

$$Z = \frac{x-12}{4}$$

when  $x=20 \quad Z = \frac{20-12}{4}$



$$= P(x \geq 20) + P(z \geq 2)$$

$$= P(0 \leq z \leq \infty) - P(0 \leq z \leq 2)$$

$$= 0.5 - \Phi(2) = 0.5 - 0.4772$$

$$= 0.0228$$

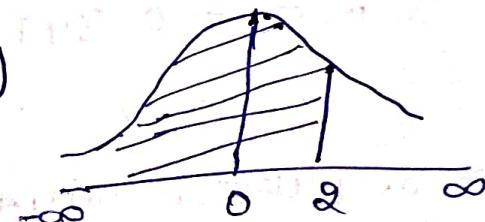
(ii)  $P(x \leq 20) = P(z \leq 2)$

$$= P(-\infty \leq z \leq 0) + P(0 \leq z \leq 2)$$

$$= 0.5 + \Phi(2)$$

$$= 0.5 + 0.4772$$

$$= 0.9772$$



② A manufacturer packages envelopes from experiencing that the weight of the examples is normally distributed with mean 1.95g and S.D. 0.05g. About how many examples weighing (i) 2g or more.

(ii) 2.05g or more can be expected in a given packet of 100 envelopes.

$$\mu = 1.95g, \sigma = 0.05g$$

$$\text{we have SNV, } z = \frac{x-\mu}{\sigma}$$

$$z = \frac{x-1.95}{0.05}$$

$$\text{when } x=2, z = \frac{2-1.95}{0.05} = \frac{0.05}{0.05} = 1$$

$$z = \frac{0.05}{0.05} = 1$$

$$(z = 2)$$

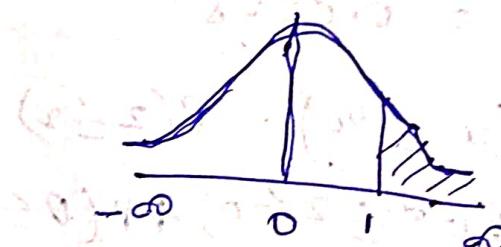
$$(i) P(x \leq 2) \quad z = 1$$

$$P(z \geq 1) = P(0 \leq z \leq \infty) - P(0 \leq z \leq 1)$$

$$= 0.5 - \Phi(1)$$

$$= 0.5 - 0.3413$$

$$= 0.1587$$



for an packet of 100 nat envelopes,  $100 \times P(z \geq 1) = 100 \times 0.1587$

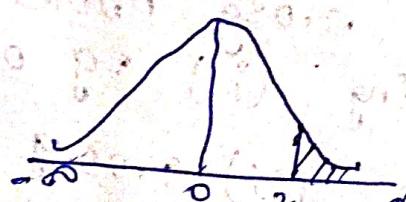
$$= 15.87 = 16 \text{ envelopes}$$

$$(ii) P(x \geq 2.05) = P(z \geq 2)$$

$$= P(z \geq 2) = P(0 \leq z \leq \infty) - P(0 \leq z \leq 2)$$

$$= 0.5 - \Phi(2)$$

$$= 0.0228$$



for packet 100 envelopes  $100 \times P(z \geq 2)$

are being 2.05g or more

$$100 \times 0.0228$$

$$= 2.28 \approx 2 \text{ envelopes}$$

- ② A sample of 100 dry battery cells tested to find the lengths of life produced the following result with me 12 h, standard deviation 3 h. assuming the data to be normally distributed, what % of battery cells are expected to have life
- (i) more than 15 h
  - (ii) b/w 10 & 14 h

$$\mu = 12$$

$$\sigma = 3 \quad \sigma = \sqrt{V} = \sqrt{3} = 1.732$$

$$z = 1.732$$

$$\text{we have } SNV \cdot z = \frac{x - \mu}{\sigma}$$

$$\text{we get } x = 15 \quad z = \frac{15 - 12}{1.732} \quad x = 14 \quad z = \frac{14 - 12}{1.732}$$

$$\boxed{z = 1.732}$$

$$z = 1.01567$$

$$(x = 10 \quad z = \frac{10 - 12}{1.732})$$

$$= -1.15$$

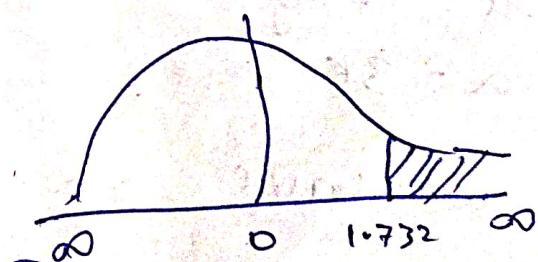
$$P(z \geq 1.732) = P(z \geq 2.00)$$

$$= P(0 \leq z \leq 1.732)$$

$$= 0.5 - \Phi(1.732)$$

$$= 0.5 - 0.4582$$

$$\boxed{= 0.0418}$$



The % of battery cells are expected to have life more than 15 h. is equal to  $0.0418 \times 100$

$$= 4.18\%$$

$$\begin{aligned}
 \text{(ii)} \quad & P(10 \leq Z \leq 14) = P(-1.15 \leq Z \leq 1.15) \\
 & = P(-1.15 \leq Z \leq +1.15) + P(0 \leq Z \leq 1.15) \\
 & = \Phi(1.15) + \Phi(1.15) - \Phi(0) \\
 & = 0.3749 + 0.3749 \\
 & = 0.7498
 \end{aligned}$$

The % of the battery cell is expected to have more life than 10.44

$$\begin{aligned}
 & = 0.7498 \times 100 \\
 & = 74.98\%
 \end{aligned}$$

④ The mean yield for plot of crop is 17kg and standard deviation is 3kg if distribution is normal find the percentage for plots giving yields

(i) b/w 15.5kg & 20kg

(ii) more than 20kg

$$\mu = 17 \text{ kg}$$

$$\sigma = 3 \text{ kg}$$

$$\text{We have } z = \frac{x-\mu}{\sigma}$$

$$z = \frac{x-17}{3}$$

$$\begin{aligned}
 x = 15.5 & \quad z = \frac{15.5-17}{3} = \frac{-1.5}{3} = -0.5 \\
 & \quad \frac{20-17}{3} = \frac{3}{3} = 1
 \end{aligned}$$

$$z = -0.5$$

$$= 1/2$$



$$(i) P(15.5 \leq Z \leq 20) \quad (-0.5 \leq Z \leq 1)$$

$$= P(0 \leq Z \leq -0.5) \cdot P(0 \leq Z \leq 1)$$

$$= \phi(0.5) + \phi(1)$$

$$= 0.1915 + 0.3413$$

$$\boxed{= 0.532}$$

$$0.532 \times 100 = 53.2\%$$

$$(ii) P(x > 20) = P(Z > 1)$$

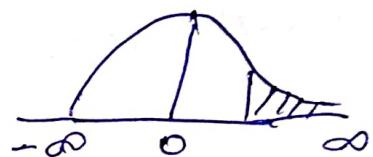
$$= 0.5 + \phi(1)$$

$$= 0.5 + 0.3413$$

$$\boxed{= 0.8587}$$

$$0.8587 \times 100$$

$$\boxed{= 85.87\%}$$



The marks of 1K students in an examination follow a normal distribution with mean 70 & standard deviation 5. Find the number of student whose marks will be

(i) less than 65

$$\mu = 1000$$

$$\sigma = 5$$

(ii) more than 75

(iii) b/w 65 & 75

$$\text{we have } Z = \frac{x - \mu}{\sigma}$$

$$Z = \frac{x - 70}{5}$$

$$x = 65 \Rightarrow Z = \frac{65 - 70}{5} = -1$$

$$910.$$

$$= \frac{65 - 100}{5} = -15$$

$$x = 75 \div \frac{75 - 70}{5}$$

$$\boxed{25 = 25} \quad 20$$