Probability and Statistics Assignment No. 4

1. Let X be a continuous random variable with density function given by

$$f_X(x) = 2(x + 1)/9$$
, $-1 < x < 2$
= 0, otherwise.

Find the density function of $Y = X^2$.

2. Let X be continuous random variable with density given by

$$f_X(x) = \begin{cases} x/2, & 0 \leq x < 1 \\ \frac{1}{2}, & 1 < x \leq 2 \\ (3-x)/2, & 2 < x \leq 3 \end{cases}$$

Find the density of $Y = (X - 3/2)^2$.

3. Let X be a random variable with density function given by

$$\begin{array}{ll} f_X(x) = \ 2x/\pi^2 \,, & 0 < x < \pi \\ = \ 0, & \text{otherwise}. \end{array}$$

Find the distribution of Y = Sin X.

4. Let $X \sim Bin(n, p)$. Find the p.m.f. of each of the following functions of X:

(a)
$$Y_1 = 3X + 4$$
; (b) $Y_2 = X - 3$; (c) $Y_3 = X^2 + 2$; (d) $Y_4 = \sqrt{X}$.

- 5. Let $X \sim \text{Beta}$ (a, b). Find the distributions of $Y_1 = 1/(1 + X)$ and $Y_2 = 1 X$.
- 6. Let C denote the temperature in degree Celsius to which a computer will be subjected to in the field. Assume that C is uniformly distributed over the interval (15,21). Let F denote the field temperature in degrees Fahrenheit so that F=(9/5)C+32. Find the density of F.
- 7. Let X denote the velocity of a random gas molecule. According to the Maxwell-Boltzmann law, the density for X is given by

$$f_X(x) = cx^2 Exp\{-\beta x^2\}, \qquad x > 0.$$

The kinetic energy of the molecule, Y, is given by $Y = (1/2) \text{ mX}^2$, where m is positive. Find the density of Y.

8. Let X be a random variable with the pdf

$$f(x) = \frac{x+1}{4}, -1 \le x \le 1$$
$$= \frac{3-x}{4}, 1 \le x \le 3.$$

Find the distribution of Y = |X|.