

(a) Show that $k = 1/21$.

The probability density function (pdf) of a continuous random variable is given by the derivative of its cumulative distribution function (CDF). So, to find k , we first need to find the CDF.

The CDF $F(x)$ is given as:

$$F(x) = \int_{[1, x]} kx^2 dx$$

Now, let's calculate this integral from 1 to x :

$$F(x) = (k/3) * [x^3 - 1^3] \quad F(x) = (k/3) * (x^3 - 1)$$

Now, we can calculate $F(4)$:

$$F(4) = (k/3) * (4^3 - 1) = (k/3) * (64 - 1) = (k/3) * 63$$

Since $F(4)$ should equal 1 (as it's the CDF of the entire probability space), we have:

$$(k/3) * 63 = 1$$

Now, solve for k :

$$k/3 = 1/63$$

Multiply both sides by 3:

$$k = 3/63$$

Simplify the fraction:

$$k = 1/21$$

So, we have shown that $k = 1/21$.

(b) Find $P(X \leq 3)$.

To find $P(X \leq 3)$, we need to calculate the CDF at $x = 3$:

$$F(3) = (1/21) * (3^3 - 1) = (1/21) * (27 - 1) = (1/21) * 26 = 26/21$$

(c) Find $P(X = 2)$.

Since X is a continuous random variable, the probability of X taking a specific value (like 2) is zero. In other words, $P(X = 2) = 0$ for a continuous random variable.

(d) Find $E(X)$, $E(X^2)$, and $\text{Var}(X)$.

To find the expected value ($E(X)$), we integrate X times the pdf from 1 to 4:

$$E(X) = \int_{[1, 4]} x * (1/21) * x^2 dx$$

$$E(X) = (1/21) * \int_{[1, 4]} x^3 dx$$

$$E(X) = (1/21) * [(1/4) * x^4] | [1, 4]$$

$$E(X) = (1/21) * [(1/4) * 4^4 - (1/4) * 1^4]$$

$$E(X) = (1/21) * (256/4 - 1/4)$$

$$E(X) = (1/21) * (64 - 1)$$

$$E(X) = (1/21) * 63$$

$$E(X) = 3$$

Now, let's find $E(X^2)$:

$$E(X^2) = \int_{[1, 4]} x^2 * (1/21) * x^2 dx$$

$$E(X^2) = (1/21) * \int_{[1, 4]} x^4 dx$$

$$E(X^2) = (1/21) * [(1/5) * x^5] | [1, 4]$$

$$E(X^2) = (1/21) * [(1/5) * 4^5 - (1/5) * 1^5]$$

$$E(X^2) = (1/21) * [(1024/5) - (1/5)]$$

$$E(X^2) = (1/21) * (1023/5)$$

$$E(X^2) = 73$$

Now, calculate $\text{Var}(X)$:

$$\text{Var}(X) = E(X^2) - (E(X))^2 \quad \text{Var}(X) = 73 - 3^2 \quad \text{Var}(X) = 73 - 9 \quad \text{Var}(X) = 64$$

So, $\text{Var}(X) = 64$.

2. (a) Show that $A = 3$.

To find the value of A , we need to ensure that the probability density function (pdf) integrates to 1 over its entire range. In this case, the range is $x \geq 1$.

$$\int_{[1, \infty)} f(x) dx = 1$$

$$\int_{[1, \infty)} A/x^4 dx = 1$$

Let's calculate this integral:

$$\int_{[1, \infty)} A/x^4 dx = A * [(x^{-3})/(-3)] | [1, \infty)$$

Using the fundamental theorem of calculus:

$$A * [(0 - (1^{(-3)}))/(-3)] = 1$$

$$A * [(0 + 1/3)] = 1$$

$$A * (1/3) = 1$$

$$A = 3$$

So, we have shown that $A = 3$.

(b) Find $P(3 \leq X \leq 4)$.

To find $P(3 \leq X \leq 4)$, we need to integrate the pdf from 3 to 4:

$$P(3 \leq X \leq 4) = \int_{[3, 4]} (3/x^4) dx$$

$$P(3 \leq X \leq 4) = 3 * \int_{[3, 4]} (1/x^4) dx$$

Now, calculate the integral:

$$P(3 \leq X \leq 4) = 3 * [-x^{(-3)}]/(-3) \mid [3, 4]$$

$$P(3 \leq X \leq 4) = 3 * [(-1/3^3) - (-1/4^3)]$$

$$P(3 \leq X \leq 4) = 3 * [(1/27) - (1/64)]$$

$$P(3 \leq X \leq 4) = 3 * [(64 - 27)/(27 * 64)]$$

$$P(3 \leq X \leq 4) = (3 * 37)/(27 * 64)$$

(c) Find $E(X)$.

To find the expected value ($E(X)$), we integrate X times the pdf from 1 to ∞ :

$$E(X) = \int_{[1, \infty)} x * (3/x^4) dx$$

$$E(X) = 3 * \int_{[1, \infty)} x^{(-3)} dx$$

Now, calculate the integral:

$$E(X) = 3 * [-x^{(-2)}]/(-2) \mid [1, \infty)$$

$$E(X) = 3 * [0 - (-1/2)]$$

$$E(X) = 3 * (1/2)$$

$$E(X) = 3/2$$

So, $E(X) = 3/2$.

(d) Find $E(X^3)$.

To find $E(X^3)$, we integrate X^3 times the pdf from 1 to ∞ :

$$E(X^3) = \int_{[1, \infty)} x^3 * (3/x^4) dx$$

$$E(X^3) = 3 * \int_{[1, \infty)} x^{(-1)} dx$$

Now, calculate the integral:

$$E(X^3) = 3 * [\ln|x|] | [1, \infty)$$

$$E(X^3) = 3 * [\ln(\infty) - \ln(1)]$$

Since $\ln(\infty)$ is undefined (approaches infinity), we have:

$$E(X^3) = 3 * (\infty - 0)$$

$$E(X^3) = \infty$$

So, $E(X^3)$ is infinite in this case.

3. (a) To find the cumulative distribution function (CDF) $F(x)$, we need to integrate the probability density function (pdf) $f(x)$ from 0 to x :

$$F(x) = \int_{[0, x]} 5e^{(-5t)} dt$$

Now, let's calculate this integral:

$$F(x) = [-e^{(-5t)}] | [0, x] \quad F(x) = -(e^{(-5x)} - e^0) \quad F(x) = 1 - e^{(-5x)}$$

So, the full expression for the CDF is:

$$F(x) = \{1 - e^{(-5x)}, x \geq 0 \quad 0, x < 0\}$$

(b) To find the probability that the inter-arrival time is at least 10, we need to calculate $P(X \geq 10)$. Using the CDF we found in part (a):

$$P(X \geq 10) = 1 - F(10) \quad P(X \geq 10) = 1 - (1 - e^{(-5 * 10)}) \quad P(X \geq 10) = 1 - (1 - e^{(-50)}) \quad P(X \geq 10) = 1 - 1 + e^{(-50)} \quad P(X \geq 10) = e^{(-50)}$$

(c) To find $E(X)$ using integration by parts, we can use the formula for the expected value of a continuous random variable:

$$E(X) = \int_{[0, \infty)} x * f(x) dx$$

In this case, $f(x) = 5e^{(-5x)}$. Let's use integration by parts:

$$E(X) = \int_{[0, \infty)} x * 5e^{(-5x)} dx$$

Let $u = x$ and $dv = 5e^{(-5x)} dx$. Then, we have:

$$du = dx \text{ and } v = -e^{(-5x)}$$

Now, apply integration by parts:

$$E(X) = (uv - \int v du) \big| [0, \infty)$$

$$E(X) = (x * (-e^{(-5x)}) - \int (-e^{(-5x)}) * dx) \big| [0, \infty)$$

Now, calculate the limits of integration:

As x approaches ∞ , both terms in the bracket approach 0.

As x approaches 0, the first term is 0, and the second term is 1 (integral of $-e^{(-5x)}$).

$$E(X) = 0 - (-1) = 1$$

So, $E(X) = 1$.

4. (a) The cumulative distribution function (CDF) $F(y)$ for an exponential distribution with rate parameter λ is given by:

$$F(y) = 1 - e^{(-\lambda y)}$$

In this case, $\lambda = 1/2$, so the full expression for $F(y)$ is:

$$F(y) = 1 - e^{(-y/2)}$$

(b) To evaluate $P(Y \leq 3)$, we simply use the CDF from part (a):

$$P(Y \leq 3) = F(3) = 1 - e^{(-3/2)}$$

(c) To evaluate $P(Y > 4)$, we can use the complement rule, which states that $P(Y > 4) = 1 - P(Y \leq 4)$. We already found $P(Y \leq 4)$ in part (b):

$$P(Y > 4) = 1 - (1 - e^{(-2)}) = e^{(-2)}$$

(d) To evaluate $P(2 < Y < 6)$, we can use the CDF:

$$P(2 < Y < 6) = F(6) - F(2) = (1 - e^{(-3)}) - (1 - e^{(-1)})$$

(e) The mean length of time that the insect spends on a plant, denoted as $E(Y)$, for an exponential distribution with rate parameter λ is given by:

$$E(Y) = 1/\lambda$$

In this case, $\lambda = 1/2$, so:

$$E(Y) = 1 / (1/2) = 2$$

So, the mean length of time that the insect spends on a plant is 2 minutes.

5. To find these probabilities and the value of x , we can use the standard normal distribution (Z) and standardize the values of X using the formula:

$$Z = (X - \mu) / \sigma$$

Where:

- Z is the standardized value of X ,
- X is the random variable we want to find the probability for,
- μ is the mean of X ,
- σ is the standard deviation of X .

In this case, $\mu = 20$ and $\sigma^2 = 25$, so $\sigma = 5$.

(a) $P(X \leq 16)$:

Standardize 16: $Z = (16 - 20) / 5 = -0.8$

Now, find $P(Z \leq -0.8)$ using a standard normal distribution table or calculator.

(b) $P(X \leq 24)$:

Standardize 24: $Z = (24 - 20) / 5 = 0.8$

Now, find $P(Z \leq 0.8)$ using a standard normal distribution table or calculator.

(c) $P(17 \leq X \leq 23)$:

Standardize 17 and 23: $Z_1 = (17 - 20) / 5 = -0.6$ $Z_2 = (23 - 20) / 5 = 0.6$

Now, find $P(-0.6 \leq Z \leq 0.6)$ using a standard normal distribution table or calculator. This is the probability between Z_1 and Z_2 .

(d) Find x when $P(X \geq x) = 0.4$:

First, find the corresponding Z value for the 0.4 probability. In a standard normal distribution, $P(Z \geq z) = 0.4$ corresponds to $z \approx 0.2533$.

Now, use the standardization formula to find x :

$$0.2533 = (x - 20) / 5$$

Solve for x :

$$x - 20 = 0.2533 * 5 \quad x - 20 = 1.2665$$

$$x \approx 20 + 1.2665 \quad x \approx 21.2665$$

So, $x \approx 21.27$ when $P(X \geq x) = 0.4$.