

1. (a) ALL FUNCTION VALUES ARE NONNEGATIVE AND

$0.1 + 0.4 + 0.25 + 0.15 + 0.1 = 1$, SO YES IT'S A PDF.

$$(b) E(X) = \sum_{i=1}^5 x_i f(x_i) = 1 \cdot 0.1 + 2 \cdot 0.4 + 3 \cdot 0.25 + 4 \cdot 0.15 + 5 \cdot 0.1 = 2.75$$

$$E(X^2) = \sum_{i=1}^5 x_i^2 f(x_i) = 1(0.1) + 4(0.4) + 9(0.25) + 16(0.15) + 25(0.1) = 8.85$$

$$(c) \text{Var}(X) = \sum_{i=1}^5 (x_i - \mu)^2 f(x_i) = (1-2.75)^2(0.1) + (2-2.75)^2(0.4) + (3-2.75)^2(0.25) + (4-2.75)^2(0.15) + (5-2.75)^2(0.1) = 1.2875$$

$$\text{Var}(X) = E(X^2) - \mu^2 = 8.85 - 2.75^2 = 1.2875$$

(d) NOTICE $\tilde{X} = 2X + 1$, LINEAR TRANSFORMATION.

$$E(\tilde{X}) = 2E(X) + 1 = 2 \cdot 2.75 + 1 = 6.5$$

$$\text{Var}(\tilde{X}) = 2^2 \cdot \text{Var}(X) = 4 \cdot 1.2875 = 5.15$$

$$2. E(X) = \sum_{i=0}^3 x_i P(X=x_i) = 0 \cdot \binom{3}{0} p^0 q^3 + 1 \cdot \binom{3}{1} p^1 q^2 + 2 \cdot \binom{3}{2} p^2 q^1 + 3 \cdot \binom{3}{3} p^3 q^0$$

$$= 0 \cdot \frac{3!}{0!(3-0)!} q^3 + 1 \cdot \frac{3!}{1!(3-1)!} p q^2 + 2 \cdot \frac{3!}{2!(3-2)!} p^2 q + 3 \cdot \frac{3!}{3!(3-0)!} p^3$$

$$= 0 + \frac{6}{2} p q^2 + \frac{2 \cdot 6}{2} p^2 q + \frac{3 \cdot 6}{6} p^3 = 3 p q^2 + 6 p^2 q + 3 p^3$$

$$= 3p(q^2 + 2pq + p^2) = 3p(q+p)^2 = 3p(1-p+p)^2 = 3p = np.$$

$$3. (a) P(X=1) = p = \frac{1}{4}, P(X=2) = qp = \frac{3}{16}, P(X=3) = q^2 p = \frac{9}{64}.$$

$$F(3) = P(1) + P(2) + P(3) = \frac{16+12+9}{64} = \frac{37}{64}.$$

$$(b) \mu = \frac{1}{p} = 4, P(X > 4) = 1 - P(X \leq 4) = 1 - F(4).$$

$$P(X=4) = q^3 p = \frac{27}{256}, F(4) = \frac{27+37 \cdot 4}{256} = \frac{175}{256}$$

$$1 - F(4) = \boxed{\frac{81}{256}}$$

$$4. \lambda = \frac{10000}{801150} \approx 0.0125. A=10 \Rightarrow \mu = \lambda \cdot A = 0.125.$$

$$(a) P(1) = \frac{\mu^1}{1!} e^{-\mu} = \frac{0.125^1}{1!} e^{-0.125} \approx 0.11$$

$$(b) P(2) = \frac{\mu^2}{2!} e^{-\mu} = \frac{0.125^2}{2} e^{-0.125} \approx 0.007$$

5. NOTE $f(x) \geq 0 \forall x \in [-\sqrt{b}, \sqrt{b}]$, so the only requirement is

$$\int_{-\infty}^{\infty} f(x) dx = 1. \text{ Since } \int_{-\infty}^{-\sqrt{b}} f(x) dx = \int_{\sqrt{b}}^{\infty} f(x) dx = 0, \text{ we have}$$

$$\int_{-\sqrt{b}}^{\sqrt{b}} f(x) dx = 1 \Rightarrow \int_{-b^{1/2}}^{b^{1/2}} (-x^2 + b) dx = 1 \Rightarrow \left(-\frac{1}{3}x^3 + bx \right) \Big|_{-b^{1/2}}^{b^{1/2}} = 1 \Rightarrow$$

$$\left(-\frac{1}{3}b^{3/2} + b^{3/2} \right) - \left(-\frac{1}{3}(-b^{3/2}) - b^{3/2} \right) = 1 \Rightarrow \frac{2}{3}b^{3/2} + \frac{2}{3}b^{3/2} = 1 \Rightarrow b^{3/2} = \frac{3}{4}$$

$$\Rightarrow b^3 = \frac{9}{16} \Rightarrow \boxed{b = \sqrt[3]{\frac{9}{16}}}$$