

ASSIGNMENT 6  
MSO-201: PROBABILITY AND STATISTICS

1. Suppose the PDF of a random variable  $X$  is  $f_X(x) = x^2/18$ , for  $-3 < x < 3$ , and zero elsewhere. Find  $P(|X| < 1)$  and  $P(X^2 < 9)$ .
2. Suppose the PDF of a random variable  $X$  is  $f_X(x) = (x + 2)/18$ , for  $-2 < x < 4$ , and zero elsewhere. Find  $P(|X| < 2)$  and  $P(X^2 < 1)$ .
3. Let  $X$  have the PDF  $f_X(x) = 2x$ , for  $0 < x < 1$ , and zero elsewhere. Compute the probability that  $X$  is at least  $3/4$  given that  $X$  is at least  $1/2$ .
4. Let  $X$  be the number of gallons of ice cream that is requested at a certain store on a hot summer day. Assume that  $f_X(x) = 12x(1000 - x)^2/10^{12}$ , for  $0 < x < 1000$ , and zero elsewhere, is the PDF of  $X$ . How many gallons of ice cream should the store have on hand each of these days, so that the probability of exhausting its supply on a particular day is 0.05?
5. Suppose  $X$  is a random variable with the following PDF  $f(x) = |x|/4$ , where  $-2 < x < 2$ , and zero elsewhere. Find  $a$ , such that  $P(X > a) = 0.25$ .
6. If the pdf of  $X$  is  $f_X(x) = 2xe^{-x^2}$ , for  $0 < x < \infty$ , and zero elsewhere, determine the PDF of  $Y = X^2$ .
7. Suppose  $X$  is a random variable with the following PMF:  $P(X = i) = 1/2^i$ , for  $i = 1, 2, 3, \dots$ . Find  $E(X)$ .
8. Suppose  $X$  is a random variable with the following PDF:  $f_X(x) = 3e^{-3x}$ , for  $x > 0$  and zero elsewhere. Find  $E(X)$ .
9. Let  $X$  have the pdf  $f_X(x) = 3x^2$ , for  $0 < x < 1$  and zero elsewhere. Consider a random rectangle whose sides are  $X$  and  $(1 - X)$ . Determine the expected value of the area of the rectangle.
10. Let  $X$  have the pdf  $f_X(x) = 3x^2$ , for  $0 < x < 1$  and zero elsewhere. Compute  $E(X^3)$ . Find the PDF of  $Y = X^3$ .