

Subject: Engineering Mathematics

DPP-03

Chapter: Probability & Statistics

Topic : Random Variable

1. A fair coin is tossed 3 times. Let the random variable X denote the number of heads in 3 tosses of the coin. Find the probability density function of X .
- (a) $\left(\frac{3}{x}\right)\left(\frac{1}{2}\right)^{2x}\left(\frac{1}{2}\right)^{2-x}$
 (b) $\left(\frac{3}{2x}\right)\left(\frac{1}{2}\right)^x\left(\frac{1}{2}\right)^{1-x}$
 (c) $\left(\frac{3}{x}\right)\left(\frac{1}{2}\right)^x\left(\frac{1}{2}\right)^{3-x}$
 (d) $\left(\frac{3}{x}\right)\left(\frac{1}{2}\right)^x\left(\frac{1}{2}\right)^{4-x}$
2. If the probability of a random variable X is given by $f(x) = k(2x - 1)$, $x = 1, 2, 3, \dots, 12$. Find k .
3. The density function for the continuous random variable X is
- $$f_x(x) = \begin{cases} e^{-x} & \text{for } x > 0 \\ 0 & \text{for } x \leq 0 \end{cases}$$
- Find the Probability $P[X \leq 2 | X > 1]$.
4. A continuous random variable X has density function
- $$f(x) = \begin{cases} 2x & 0 < x < \frac{1}{2} \\ \frac{4-2x}{3} & \frac{1}{2} \leq x < 2 \\ 0 & \text{elsewhere} \end{cases}$$
- Find $P[0.25 < x \leq 1.25]$
5. Let X be a continuous random variable with probability density function
- $$f(x) = \frac{1}{2} e^{-|x-1|}, -\infty < x < \infty$$
- Find the value of $P(1 < |X| < 2)$
6. The probability function of a random variable X is given by
- $$f(x) = \begin{cases} \frac{1}{4} & |x| \leq 1 \\ \frac{1}{4x^2} & \text{otherwise} \end{cases}$$
- Then $P\left(-\frac{1}{2} \leq X \leq 2\right) = \underline{\hspace{2cm}}$.
7. Let X be a continuous random variable with the probability density function
- $$f(x) = \begin{cases} \frac{x}{8} & 0 < x < 2 \\ \frac{k}{8} & 2 \leq x \leq 4 \\ \frac{6-x}{8} & 4 < x < 6 \\ 0 & \text{otherwise} \end{cases}$$
- where k is a real constant. Then $P(1 < X < 5)$ equals $\underline{\hspace{2cm}}$.
8. Suppose the random variable X has a probability density function
- $$f(x) = \begin{cases} \frac{|x|}{4}, & -c \leq x \leq c \\ 0 & \text{otherwise} \end{cases}$$
- The value of c is
- (a) 0.5 (b) 1
(c) 2 (d) 4
9. A random variable X has probability density function
- $$f(x) = \begin{cases} kx(1-x), & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases}$$
- The value of k is
- (a) 2 (b) 6
(c) 5 (d) 4

10. The probability distribution of a discrete random variable X is given in the table below.

x	0	1	2	3	4	5
$P(X = x)$	0.1	0.3	0.15	0.25	0.15	0.05

The $P(1 < X \leq 4)$ is

- (a) 0.55 (b) 0.85
(c) 0.70 (d) 0.40
11. Suppose the random variable X has a probability density function

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

The value of k is

- (a) $1/96$ (b) 96
(c) $8/3$ (d) $1/4$
12. Let X be a continuous random variable with pdf

$$f_x(x) = \begin{cases} cx^2, & \text{for } 0 < x \leq 1, \\ 0 & \text{otherwise} \end{cases}$$

For some positive constant c . The value of P

$$\left(X \leq \frac{2}{3} \mid X > \frac{1}{3}\right) \text{ is}$$

- (a) $3/26$ (b) $5/26$
(c) $7/26$ (d) $11/26$
13. Suppose the random variable X has the probability density function

$$f(x) = \begin{cases} ce^{x/3}, & x \leq 0, \\ ce^{-x/3}, & x > 0, \end{cases}$$

For some positive constant c . The value of P

$$[X > 6 \mid X > 0] \text{ is}$$

- (a) e^{-2} (b) ce^{-2}
(c) 0 (d) $1 - e^{-2}$

14. Let X be a discrete random variable with probability function $P(X = x) = \frac{2}{3^x}$, for $x = 1, 2, 3, \dots$. What is the probability that X is even?

- (a) $\frac{1}{4}$ (b) $\frac{2}{7}$
(c) $\frac{1}{3}$ (d) $\frac{2}{3}$

15. Let $f(x) = \frac{k|x|}{(1+|x|)^4}$, $-\infty < x < \infty$

Then the value of k for which $f(x)$ is a probability density function is

- (a) $\frac{1}{6}$ (b) $\frac{1}{2}$
(c) 3 (d) 6

16. A random variable X has a probability mass of 0.2 at $X = 0$ and a probability mass of 0.1 at $X = 1$. For all other values, X has the following density function

$$f(x) = \begin{cases} 0 & x < 0 \\ x & 0 < x < 1 \\ 2x & 1 < x < c, \text{ where } c \text{ is constant} \\ 0 & x \geq c \end{cases}$$

Find $P(X < 1 \mid X > 0.5)$

- (a) (0, 0.6) (b) (0.6, 0.7)
(c) (0.7, 0.8) (d) (0.8, 0.9)

17. The distribution function of a random variable X is given by

$$f(x) = \begin{cases} 0 & x < 0 \\ \frac{1}{4} & 0 \leq x < \frac{1}{4} \\ \frac{1}{2} & \frac{1}{4} \leq x < \frac{1}{2} \\ \frac{3}{4} & \frac{1}{2} \leq x < \frac{3}{4} \\ \frac{x+3}{5} & \frac{3}{4} \leq x < 2 \\ 1 & x \geq 2 \end{cases}$$

Then $P\left(\frac{1}{4} \leq X \leq 1\right)$ is

- (a) $\frac{1}{20}$ (b) $\frac{11}{20}$

(c) $\frac{7}{20}$ (d) $\frac{13}{20}$

18. Let X be a random variable with cumulative distribution function

$$F_x(x) = \begin{cases} 0 & \text{for } x \leq 0 \\ 1 - e^{-x} & \text{for } x > 0 \end{cases},$$

What is $P(0 \leq e^x \leq 4)$?

(a) e^{-4} (b) $\frac{1}{4}$
(c) $\frac{1}{2}$ (d) $\frac{3}{4}$

19. Let X is a random variable with density

$$f(x) = \frac{1}{4} e^{-\frac{|x|}{2}}, \quad -\infty < x < \infty$$

Then $E(|X|) =$ _____ .

20. If X is a random variable with density function

$$f(x) = \begin{cases} 1.4e^{-2x} + 0.9e^{-3x}, & x > 0, \\ 0 & \text{elsewhere} \end{cases}$$

Then $E[X] =$

(a) $\frac{9}{20}$ (b) $\frac{5}{6}$
(c) 1 (d) $\frac{230}{126}$

21. You are given a random variable X such that its density is

$$f_x(x) = \begin{cases} 3x^2 & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

A square with diagonal of length X is constructed. Find the expected value of the area of that square.

(a) 0.1 (b) 0.25
(c) $\frac{4}{7}$ (d) 0.3

22. X has a distribution which is partly continuous and partly discrete

$$f(x) = \begin{cases} \frac{1-p}{2}, & 0 < x < 1 \\ p & x = 1 \\ \frac{1-p}{2}, & 1 < x < 2 \\ 0 & \text{otherwise} \end{cases}$$

Find the variance of X in terms of p

(a) $\frac{1-p}{3}$ (b) $\frac{2-p}{3}$
(c) $\frac{1-p}{2}$ (d) $\frac{2-p}{2}$

23. X has a mean of 2 and a variance of 4. $Y = aX + b$ has a mean of 5 and a variance of 1. What is ab assuming that $a > 0$?

(a) 1 (b) 2
(c) 3 (d) 4

24. Let X be a random variable with $E(X) = 5$ and $E(X^2) = 25$. Then $E(X + E(X))^3$ is

(a) 0 (b) 125
(c) 1000 (d) 250

25. Let X be a continuous variable with the probability density function symmetric about 0.

If $V(X) < \infty$. Then which of the following statement is true?

(a) $E(|X|) = E(X)$
(b) $V(|X|) = V(X)$
(c) $V(|X|) < V(X)$
(d) $V(|X|) > V(X)$

Answer Key

- | | |
|-------------|---------|
| 1. (c) | 14. (a) |
| 2. (0.0069) | 15. (c) |
| 3. (0.63) | 16. (a) |
| 4. (0.75) | 17. (b) |
| 5. (0.78) | 18. (d) |
| 6. (0.5) | 19. (2) |
| 7. (0.875) | 20. (a) |
| 8. (c) | 21. (d) |
| 9. (b) | 22. (a) |
| 10. (a) | 23. (b) |
| 11. (a) | 24. (c) |
| 12. (c) | 25. (c) |
| 13. (a) | |

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