Continuous Random Variables - Practice MCQs

1. Which of the following is a valid property of a continuous random variable?
A. The probability at a single point is always greater than zero
B. The PDF must be a decreasing function
C. The total area under the PDF curve must equal 1
D. The cumulative distribution function (CDF) must be negative
Answer: C
2. Let X ~ U(1, 5). What is the mean of X?
A. 2
B. 3
C. 4
D. 2.5
Answer: B
3. Let a continuous random variable X have the PDF $f(x) = 2x$ for $0 \le x \le 1$. What is the expected
value E[X]?
A. 0.5
B. 0.67
C. 0.75
D. 1
Answer: B
4. Which of the following distributions is commonly used to model waiting times?
A. Normal Distribution
B. Exponential Distribution
C. Uniform Distribution
D. Bernoulli Distribution

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Answer: B
5. Let $X \sim N(0, 1)$. Which of the following statements is TRUE?
A. $P(X = 0) = 1$
B. $P(X = 0) = 0$
C. $P(X \le 0) = 1$
D. $P(X = 0.5) = 0.5$
Answer: B
6. The variance of an exponential distribution with rate lambda is:
A. lambda
B. 1/lambda
C. 1/(lambda^2)
D. lambda^2
Answer: C
7. A continuous random variable has a PDF $f(x) = kx^2$ for $0 \le x \le 1$. Find the value of k
A. 1
B. 2
C. 3
D. 4
Answer: C
8. Which statement is FALSE about continuous random variables?
A. The CDF is non-decreasing
B. The area under the PDF is always 1
C. The PDF can be negative
D. The probability between two points is the area under the PDF curve

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Answer: C
9. The mean of a normal distribution N(mu, sigma^2) is:
A. sigma
B. 0
C. mu
D. mu + sigma
Answer: C
10. A feature in a dataset that is best modeled using a continuous random variable is:
A. Gender
B. Number of students
C. Temperature in Celsius
D. Country of origin
Answer: C