. A sando function	m vo	nie	ble	'X'	has	s the	foll	t prima	ytilidadore
value of x	2	0	1	2	3	+	5	6	14
	P(2)	0	K	2K	2K	3K.	K2	2 K2	121×

(1) Find K (ii) Evaluate P(X < 6), P(X > 6) and
P(0 < X < 5) (iii) If P(X < K) > \frac{1}{2}, find the minimum
Value of K and determine the distribution function of X.

(i) 
$$\sum_{\chi=0}^{1} P(\chi) = 1$$

 $K+2K+2K+3K+k^2+2k^2+7k^2+K=1$   $10k^2+9k-1=0$  K=-1,1/10

-1 is not possible.

(ii) 
$$P(x<6) = P(x=0) + P(x=1) + ... + P(x=5)$$
  
=  $\frac{1}{10} + \frac{2}{10} + \frac{3}{10} + \frac{1}{100} = \frac{81}{100}$ 

$$P(X \ge 6) = 1 - P(X < 6) = \frac{19}{100}$$
  
 $P(0 < X < 5) = P(X = 1) + ... + P(X = 4) = 8K = \frac{8}{10} = \frac{4}{5}$ 

(iii) P(X≤K)≥½ we get trail by K=H.

## (iv) Distribution function of X.

X	$F(x) = P(x \le x)$	stains, in
0	1, 0	
	k = 1/10 $3k = 3/10$	Seguinal A
2	3K = 3/10	
3	5K=5/10	

X	$F(x) = P(x \le x)$							
+	8K=4/5							
5	8K+K2-81/100							
6	8K+3K2 = 83/100							
1	9K+10K2 =1	-						

2. After a coin is tossed 2 times , if x is the no: of heads find the perobability distribution of x.

Let a coin be tolled a times

The Sample space is, S= SHH, HT, TH, TT3 -> 0

Thepsobability distribution of X is,

X	0	1 2				
P(x=x)	+	7 7				

30118 the function defined as follows a density function?

$$f(x) = \begin{cases} e^{-x}, & x \ge 0 \\ 0, & x < 0 \end{cases}$$

(ii) If &o determine the perobability that the variate having the density will fall in the interval (1,2).

-: noitubal

In the interval (0,00), e-x is (+ve) f(x)≥0 in (0,00)

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{\infty} f(x) dx + \int_{0}^{\infty} f(x) dx$$

$$= \int_{-\infty}^{\infty} 0 dx + \int_{0}^{\infty} e^{-x} dx$$

$$= \left[ -e^{-x} \right]_{0}^{\infty} = -e^{\infty} + 1 = 1$$

$$f(x) \text{ satisfies the condition of density function:}$$

$$(ii) P(1 \le x \le 2) = \int_{0}^{\infty} f(x) dx = \int_{0}^{\infty} e^{-x} dx = \left[ -e^{-x} \right]_{0}^{\infty}$$

$$\Rightarrow -e^{-2} + e^{-1} = 0.368 - 0.135 = 0.233.$$

4. The amount of time in hours, that a computer functions before breaking down is a continuous exandern variable with probability density function given by,

 $f(x) = \begin{cases} \lambda e^{-x/100}, & x \ge 0 \\ 0, & x < 0 \end{cases}$ 

what is the perobability that (a) a computer will function between 50 and 150 hours before breaking down.

(b) it will function less than 500 hours.

\$ dution:
f(x) is a p.d.f of 'x'

\[
\int f(x) \text{is a p.d.f of 'x'}

\int \f(x) \text{dx} = 1

\int \f(x) \text{dx} = 1

$$\lambda \left[ \frac{e^{-2/100}}{-1/100} \right]_{0}^{\infty} = 1$$

$$-100\lambda \left[ e^{-\infty} - e^{0} \right] = 1. \qquad \left[ e^{-00} = 0, e^{0} = 1 \right]$$

$$100\lambda = 1$$

$$\lambda = 1/100$$

$$\lambda = 1/100$$

$$100\lambda = 1$$

$$100\lambda = 1/100$$

5. If a standorn variable 'x' has the pdf.  $f(x) = \int \frac{1}{2}(x+1), \text{ if } -1 < x < 1$  0, otherwise

Find the mean and variance of X.

Solution:-

Mean = 
$$\int xf(x)dx = \frac{1}{2} \int x(x+1)dx$$

$$= \frac{1}{2} \left[ \int (x^2+x)dx \right] = \frac{1}{2} \left[ \frac{x^3}{3} + \frac{x^2}{2} \right] - \frac{1}{2} \left[ \frac{1}{3} + \frac{1}{2} + \frac{1}{3} - \frac{1}{2} \right] = \frac{1}{3}$$

Mean =  $\frac{1}{3}$ .

Mean =  $\frac{1}{3}$ .

Variance 
$$\mu_2 = \int (x - 1/3)^2 \frac{(x+1)}{2} dx$$

$$\left[\mu_2 = \int (x - mean)^2 f(x) dx\right]$$

$$= \frac{1}{18} \int (9x^2 + 1 - 6x) (x+1) dx$$

$$= \frac{1}{18} \int (9x^3 + 3x^2 - 5x + 1) dx$$

$$= \frac{1}{18} \left[\frac{9x^4}{4} + x^3 - \frac{5x^2}{2} + x\right]_{-1}^{1}$$

Variance = 2/9.

6. Given that the pdf of a R.V 'x' is f(x) = Kx, 0<x<1, find K and P(x>0.5).

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_{0}^{\infty} kx dx = 1 \Rightarrow k \left[\frac{x^{2}}{2}\right]_{0}^{1} = 1$$

$$k \left[\frac{1}{2} - 0\right] = 1$$

$$k = 2.$$

$$k = 2.$$

$$k = 2.$$

$$0.5$$

$$= \left[1 - \frac{1}{4}\right] = \frac{3}{4}.$$

7. Find the value of 'k' and hence find mean and variance of distribution,

```
Solution :-
        \frac{dF}{dx} = kx^2 e^{-x}
The P.D.F is given by, f(x) = Kx^2e^{-x}.
     \int f(x)dx = 1
      \int_{-\infty}^{\infty} kx^2 e^{-x} dx = 1 \Rightarrow k \int_{-\infty}^{\infty} x^2 e^{-x} dx = 1
                 K [22(-e-2)-2x(e-2)+2(-e-2)] =1
                                 k(0+2)=1 [e-0=0;e0=1]
 Mean = \int x f(x) dx
          = \int_{0}^{\infty} x \cdot \frac{1}{2} x^{2} e^{-x} dx = \frac{1}{2} \int_{0}^{\infty} x^{3} (e^{-x}) dx
          \Rightarrow \frac{1}{2} \left[ x^{3}(-e^{-x}) - 3x^{2}(e^{-x}) + 6x(-e^{-x}) - 6(e^{-x}) \right]_{0}^{\infty} = 3
Variance \mu_2 = \int (x-3)^2 f(x) dx
                       = \int (x-3)^2 1/2 x^2 e^{-x} dx
                      = \frac{1}{2} \int (x^2 - 6x + 9) x^2 e^{-x} dx
                      =\frac{1}{2}\int (x^{4}-bx^{3}+9x^{2})e^{-x} dx
  =\frac{1}{2}\left[(x^{4}-6x^{3}+9x^{2})(-e^{-x})-(4x^{3}-18x^{2}+18x)(e^{-x})+\right.
                (12x^2 - 36x + 18)(-e^{-x}) - ((24x) - 36)(e^{-x}) + (24)(-e^{-x})
   = \frac{1}{2} \left[ 18 - 36 + 24 \right] = \frac{6}{2} = 3.
```

8. Experience has shown that while walking in a certain park, the time 'x' (in mins) between seeing two people smoking has a density function of the form,

 $f(x) = \int \lambda x e^{-x}, x > 0$   $f(x) = \int \lambda x e^{-x}, x > 0$ ohere.

(a) Calculate the value of A

(b) Find the distribution function of 'x'

(c) What is the probability that Teff, who has just seen a person smoking will see another persons smoking in just 2 to 5 minutes? In atleast minutes.

 $\Rightarrow -xe^{-x} - e^{-x} + 1 = 1 - (x+1)e^{-x}$ 

Solution:- $f(x) = \int \lambda x e^{-x}, x > 0$  0, elsewhere.

(a) 
$$\int_{-\infty}^{\infty} f(x)dx = 1$$
  

$$\int_{-\infty}^{\infty} \lambda x e^{-x} dx = 1$$

$$\lambda \left[ -x(e^{-x}) - e^{-x} \right]_{0}^{\infty} = 1$$

$$\lambda \left[ 0 + 1 \right] = 1$$

$$\lambda = 1$$

$$\lambda$$

[c) 
$$P(2 < x < 5) = F(5) - F(2) = 3e^{-2} - 6e^{-5}$$

$$P(x \ge 7) = 1 - P(x < 7) = 1 - F(-7) = 8e^{-7}$$
9. A standard variable 'X' has the p.d. f
$$f(x) = \begin{cases} 2x, 0 < x < 1 \\ \approx 0, \text{ otherwise} \end{cases}$$
Find,
$$(i) P(x < \frac{1}{2}) \text{ (ii) } P(\frac{1}{4} < x < \frac{1}{2}) \text{ (iii) } P(x > \frac{3}{4} / x > \frac{1}{2})$$
Solution:-
$$(ii) P(x < \frac{1}{2}) = \int_{0}^{12} f(x) dx = \int_{0}^{12} 2x dx = 2 \cdot \left(\frac{2^{2}}{2}\right)^{1/2} = 2 \cdot \left(\frac{1}{8}\right) = \frac{1}{4}.$$

$$(iii) P(\frac{1}{4} < x < \frac{1}{2}) = \int_{0}^{12} f(x) dx = \int_{0}^{12} 2x dx = 2 \cdot \left(\frac{2^{2}}{2}\right)^{1/2} = \frac{3}{16}.$$

$$(iii) P(x > \frac{3}{4} / x > \frac{1}{2}) = P(x > \frac{3}{4} \text{ and } x > \frac{1}{2}) = P(x > \frac{3}{16})$$

$$P(x > \frac{3}{4}) = \int_{0}^{12} f(x) dx = \int_{0}^{12} 2x dx = 2 \cdot \left(\frac{2^{2}}{2}\right)^{1/2} = \frac{3}{16}.$$

$$P(x > \frac{3}{4}) = \int_{0}^{12} f(x) dx = \int_{0}^{12} 2x dx = 2 \cdot \left(\frac{2^{2}}{2}\right)^{1/2} = 1 - \frac{9}{16} = \frac{11}{16}.$$

$$P(x > \frac{1}{2}) = \int_{0}^{12} f(x) dx = \int_{0}^{12} 2x dx = 2 \cdot \left(\frac{2^{2}}{2}\right)^{1/2} = 1 - \frac{9}{16} = \frac{11}{16}.$$
Substitute @ and @ in 0, use get  $P(x > 3/4) = 1/16 = 1/12.$ 

10. A continuous random variable 'x' has a poly f(x) = 6x(1-x), 0 < x < 1. Determine 'b'if P(x b)=P(x>b) -: naitulos f(2) is a paf of x. ff(x)dx =1  $P(X < b) = P(X > b) = 1 - P(X \le b)$  $\int_{0}^{\infty} f(x) dx = 1 - \int_{0}^{\infty} f(x) dx$  $2\int f(x)dx = 1 \Rightarrow 2\int f(x)dx = 1$ (i.e)  $2 \int f(x) dx = 1 \Rightarrow 2 \int 6x (1-x) dx = 1 \Rightarrow 12 \int (x-x^2) dx = 1$  $12\left[\frac{x^2}{2} - \frac{x^3}{3}\right]^b = 1$  $12\left[\frac{b^2}{2} - \frac{b^3}{3}\right] = 1$  $12 \left[ \frac{3b^2 - 2b^3}{6} \right] = 1$ 2 [362-263]=1 662-463-1=0 463-662+1=0. Here b = 1/2 is a sept and also lies between (0,1)

Here b = 1/2 is in substantial with pdf, 11. Let 'x' be a continuous sundam variable with pdf,  $f(x) = \begin{cases} 1, 0 < x < 1 \\ 0, \text{ with enwise} \end{cases}$  Find C.d.f of the R.V

Solution:
$$F(x) = \int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{\infty} f(x) dx = 0 + \left[x\right]_{0}^{\infty} = \infty$$
when  $x > 1$ , then  $F(x) = \int_{-\infty}^{\infty} f(x) dx$ 

$$= \int_{-\infty}^{\infty} o dx + \int_{0}^{\infty} dx + \int_{0}^{\infty} o dx$$

$$= 0 + \left[x\right]_{0}^{\infty} + 0 = 1$$

$$\therefore F(x) = \begin{cases} 0, x < 0 \\ x, 0 < x < 1 \\ 1, x > 1 \end{cases}$$

12. The pdf of a continuous random variable 'x' is  $f(x) = Ke^{-|x|}$ . Find K and C.d. f(x).

Te-121 is an even function

$$\int_{-\infty}^{\infty} f(x)dx = 1$$

$$\int_{-\infty}^{\infty} ke^{-|x|} dx = 1$$

$$2k \int_{0}^{\infty} e^{-x} dx = 1$$

$$2k \left[ -e^{-x} \right]_{0}^{\infty} = 1$$

$$2k \left[ 0 - (-1) \right] = 4$$

$$2k = 1$$

When  $\alpha \leq 0$ ,  $F(\alpha) = \int_{-\infty}^{\alpha} f(\alpha) d\alpha = \int_{-\infty}^{\alpha} \frac{1}{2} e^{\alpha} d\alpha$ .

$$\begin{aligned} & \left\{ ke^{-|x|} = \int ke^{2}, -\infty < \alpha < 0 \right\} \\ & = \frac{1}{2} \int_{-\infty}^{\infty} \left[ e^{2} \right]_{\infty}^{\alpha} = \frac{1}{2} \left[ e^{2} - e^{-\infty} \right] = \frac{1}{2} e^{2}. \end{aligned}$$

$$\begin{aligned} & = \frac{1}{2} \int_{-\infty}^{\infty} \left[ e^{2} \right]_{\infty}^{\alpha} = \frac{1}{2} \left[ e^{2} - e^{-\infty} \right] = \frac{1}{2} e^{2}. \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} \frac{1}{2} e^{2} dx + \int_{-\infty}^{\infty} \frac{1}{2} e^{-2} dx \\ & = \int_{-\infty}^{\infty} \frac{1}{2} e^{2} dx + \int_{-\infty}^{\infty} \frac{1}{2} e^{-2} dx \\ & = \frac{1}{2} \left[ e^{2} \right]_{\infty}^{2} + \frac{1}{2} \left[ -e^{-2} + e^{2} \right] \\ & = \frac{1}{2} - \frac{1}{2} e^{-2} + \frac{1}{2} \\ & = \frac{1}{2} - \frac{1}{2} e^{-2} + \frac{1}{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \\ & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \\ & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \\ & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \\ & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} + \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2} \end{aligned}$$

$$\begin{aligned} & = \int_{-\infty}^{\infty} e^{2} - \frac{1}{2} e^{2} + \frac{1}{2} e^{2}$$

$$\mu_{\lambda} = \int_{0}^{\infty} (x - \underline{x})_{\lambda} \, t(x) dx.$$

The rth moment about mean and it is denoted by ur.

$$\mu_{1} = \int_{-\infty}^{\infty} (x - \overline{x}) f(x) dx$$

$$= \int_{-\infty}^{\infty} x f(x) dx - \int_{-\infty}^{\infty} \overline{x} f(x) dx$$

$$= \overline{x} - \overline{x} \int_{-\infty}^{\infty} f(x) dx \qquad \left[ \int_{-\infty}^{\infty} f(x) dx = 1 \right]$$

$$= \overline{x} - \overline{x} = 0$$

Put 
$$x=2$$
,  
Variance =  $\int_{-\infty}^{\infty} (x - \overline{x})^2 f(x) dx$   
Variance =  $\mu_2 = \mathbb{E} \left[ \{ x - \mathbb{E}(x) \}_2^2 \right]$ 

## Peroperty2:-

$$E[g(x)] = E(ax+b)$$

$$E[ax+b] = aE(x)+b$$

$$E[g(x)] = aE(x)+b$$
.

Formula: Var (ax+b) = a2 var (x) where a and b are consonants.

13. Give the following probability distribution of X compute (i) E(X) (ii)  $E(X^2)$  (iii)  $E[2X\pm 3]$  (iv)  $Var(2X\pm 3)$ 

	X	-3	-2	-1	0	1	2	3	
	P(2)	0-05	0-10	0.30	0	0-30	0.15	0-10	
	(i) $E(x) = \sum_{i=1}^{n} 2i P(xi)$ = $(-3)(0.05) - 2(0.1) - 1(0.30) + 0 + 1(0.30) + 2(0.15) + 3(0.10)$								
F(x) = 0.25									
(ii) $E(x^2) = \sum_{j=1}^{2} x_i^2 P(x_i)$ $= (-3)^2 (0.05) + (-2)^2 (0.10) + (-1)^2 (0.30) + 0 + (1)^2 (0.3)$ $+ (2)^2 (0.15) + 3^2 (0.10) = 2.95$									
(iii) $F(2x\pm 3) = 2F(x)\pm 3$ $F[ax\pm b] = aF(x)\pm b$									
0	$= 2(0.25) \pm 3 = 0.5 \pm 3$ (iv) Var $(2 \times \pm 3) = 2^2 \text{ Var}(x)$ $Var(x) = E(x^2) - [E(x)]^2$ $Var(x) = 2.8875$								
	= 2.45 - (0.23)								
	14. The cumulative disbubilities of 14. The cumulative disbubiliti								
£	the paf of $\chi'$ , mean and variance. Solution: $F(x) = 1 - (1+x)e^{-x}$ , $0 < x < \infty$								

Solution:  $F(x) = 1 - (1+x)e^{-x}$ ,  $0 < x < \infty$ pd f is  $f(x) = \frac{d}{dx} (F(x))$ 

$$= \frac{d}{dx} \left[ 1 - e^{-x} - xe^{-x} \right]$$

$$= e^{-x} - \left( -xe^{-x} + e^{-x} \right)$$

$$= e^{-x} + xe^{-x} - e^{-x} = xe^{-x}, x > 0$$

$$= e^{-x} + xe^{-x} - e^{-x} = xe^{-x}, x > 0$$

$$= \left[ x^2 - e^{-x} \right] - \left[ x - e^{-x} \right] + \left[ x - e^{-x} \right] = \left[ x^2 - e^{-x} \right]$$

$$= \left[ x^2 - e^{-x} \right] - \left[ x - e^{-x} \right] + \left[ x - e^{-x} \right] = \left[ x^2 - e^{-x} \right]$$

$$= \left[ x^2 - e^{-x} \right] - \left[ x^2 - e^{-x} \right] + \left[ x^2 - e^{-x} \right] = \left[ x^2 - e^{-x} \right]$$

$$= \left[ x^2 - e^{-x} \right] - \left[ x^2 - e^{-x} \right] - \left[ x^2 - e^{-x} \right] = \left[ x^2 - e^{-x} \right]$$

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$$= \left[ x^2 - e^{-x} \right] - \left[ x^2 - e^{-x} \right]$$

$$= \left[ x^2 - e^{-x} \right]$$

Theorem 1:-

If X1, X2, ..., Xn are independent random variables,

then

Mx1+x2+...xn (t) = Mx1(t) Mx2(t) .... Mxn(t).

Broof: By definition,  $M_{X_1} + x_2 + ... + x_n = E \left[ e^{t(x_1 + x_2 + ... + x_n)} \right]$ =E [etx1. etx2 ... etxn]

Note: -

 $a = E(X) = \mu$  and  $h = \sigma_X = \sigma$  then  $U = X - E(X) = X - \mu = Z$  is known as standard normal variate. Thus the mgf of a Standard normal variate Z is given by,

$$M_{Z}(t) = e^{\frac{\mu t}{\sigma}} \cdot M_{X}(\frac{t}{\sigma})$$

$$E(Z) = F\left[\frac{X - \mu}{\sigma}\right]$$

$$= \frac{1}{\sigma} \left[E(X) - \mu\right] = \frac{1}{\sigma} \left[\mu - \mu\right] = 0$$

$$Var(Z) = Var(\frac{X - \mu}{\sigma}) = \frac{1}{\sigma^{2}} Var(X - \mu) = \frac{1}{\sigma^{2}} Var(X)$$

$$= \frac{\sigma^{2}}{\sigma^{2}} = 1$$

$$Var(Z) = 1$$

15. A random variable X has density function given by.  $f(x) = \int \frac{1}{K} dx, \quad \text{for } 0 < x < K$   $0, \quad \text{otherwise}$ 

Find, (i) mgf (ii) rth moment (iii) mean (iv) variance

$$M_X(t) = E[etx]$$

$$= \int_{k}^{\infty} e^{tx} dx$$

$$= \int_{k}^{\infty} (e^{tx})^{k}$$

$$= \int_{k}^{\infty} (e^{kt} - 1)$$

$$= \int_{k}^{\infty} [1 + (kt) + (kt)^{2} + ... - 1]$$

$$= \int_{k}^{\infty} \left[ \frac{kt}{1!} + (kt)^{2} + ... - 1 \right]$$

$$= \int_{k}^{\infty} \frac{kt}{1!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

$$= \int_{k}^{\infty} \frac{kt}{(2t+1)!} + ... + (kt)^{2} + ... - 1$$

When r=1,  $\mu' r = Mean = k/2$ 

When  $\gamma = 2$ ,  $\mu' \gamma = \frac{2k^2}{3!} = \frac{k^2}{3}$ 

Variance =  $\mu_2' - (\mu_1')^2 = \frac{k^2}{3} - \frac{k^2}{4} = \frac{k^2}{12}$