

Show all your work. Late Homework will not be accepted without prior approval.

1. Let  $X$  be the outcome of throwing a loaded die and suppose  $f_X(x) = kx$  where  $k$  is a constant.
  - (a) Find  $k$ .
  - (b) Find  $P(X \text{ is even})$ .
  - (c) Find  $f_Y(y)$  where  $Y = (X - 3)^2$ .
  
2. Let  $f_X(x) = \frac{1}{2}(x + 1), |x| < 1$ .
  - (a) Verify that  $f_X$  is a probability density function.
  - (b) Draw the graph of  $f_X$  and shade the area representing  $P(X < 1/2)$ . Find this probability.
  - (c) Redo (b) for  $P(|X| < 1/2)$ .
  - (d) Find  $F_X$  and sketch its graph.
  - (e) Find the density and distribution functions for  $Y = X^2$ .
  - (f) Find the density function for  $Z = \frac{1}{X}$ .

Bonus. Find and sketch  $F_Z$ .

Bonus. Let  $X$  have density function  $f_X(x) = 3e^{-3x}, x > 0$ . Find  $P(\sin X \leq 1/2)$ .