Math 327 Homework 3

September 27, 2017

Anchu A. Lee

Question 4.2

Question 4.4

$$P(H) = \frac{3}{4}, P(T) = \frac{1}{4}$$

$$\frac{x \mid 0 \quad 1 \quad 2}{f(x) \mid \frac{9}{16} \quad \frac{6}{16} \quad \frac{1}{16}}$$

$$E(X) = 0 \cdot \frac{9}{16} + 1 \cdot \frac{6}{16} + 2 \cdot \frac{1}{16} = \frac{1}{2}$$

Question 4.10

$$\mu_X = 1 \cdot 0.17 + 2 \cdot 0.50 + 3 \cdot 0.33 = 2.16$$

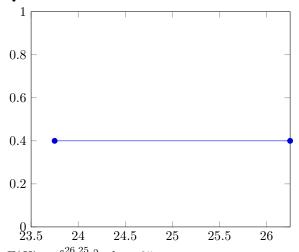
 $\mu_Y = 1 \cdot 0.23 + 2 \cdot 0.50 + 3 \cdot 0.27 = 2.04$

Question 4.14
$$E(X) = \int_0^1 \frac{x \cdot 2(x+2)}{5} dx = \frac{8}{15}$$

Question 4.18
$$E(X^2) = \sum_{x=0}^3 x^2 \cdot f(x) dx = 0 \cdot \frac{27}{64} + 1 \cdot \frac{27}{64} + 4 \cdot \frac{9}{64} + 9 \cdot \frac{1}{64} = \frac{9}{8}$$

Question 4.20
$$E(e^{2X/3}) = \int_0^\infty e^{2x/3} \cdot e^{-x} dx = 3$$

Question 4.28



 $E(X) = \int_{23.75}^{26.25} \frac{2}{5} x dx = 25$ Not suprised, this is the expected value as it is exactly in the middle of the interval.

Question 4.34

$$\mu_X = (-2)(0.3) + (3)(0.2) + (5)(0.5) = 2.5$$

$$\sigma_X^2 = \sum_x x^2 f(x) - \mu_X^2$$

$$\sum_x x^2 f(x) = (4)(0.3) + (9)(0.2) + (25)(0.5) = 15.5$$

$$\sigma_X^2 = 15.5 - 2.5^2 = 9.25$$

$$\sigma = 3.04138...$$

Question 4.38

$$\mu_X = \frac{8}{15}$$

$$\sigma_X^2 = \int_0^1 x^2 \frac{2(x+2)}{5} dx - \mu_X^2$$

$$\int_0^1 x^2 \frac{2(x+2)}{5} dx = \frac{11}{30}$$

$$\sigma_X^2 = \frac{11}{30} - (\frac{8}{15})^2 = \frac{37}{450}$$

Question 4.40

$$\begin{split} g(X) &= 3X^2 + 4 \\ \mu_{g(X)} &= \int_0^1 (3x^2 + 4) \frac{2(x+2)}{5} dx = 5.1 \\ \sigma_{g(X)}^2 &= \int_0^1 (3x^2 + 4)^2 \frac{2(x+2)}{5} dx - \mu_X^2 \\ \int_0^1 (3x^2 + 4)^2 \frac{2(x+2)}{5} dx = \frac{671}{25} \\ \sigma_{g(X)}^2 &= \frac{671}{25} - (5.1)^2 = 0.83 \end{split}$$

Question 4.46

Question 4.46
$$k = (\frac{3}{392})10^{-4}, \ g(x) = k(20x^2 + \frac{98000}{3})$$

$$u_X = \int_{30}^{50} x \cdot (\frac{3}{392})10^{-4}(20x^2 + \frac{98000}{3})dx = 40.81632...$$

$$u_Y = \int_{30}^{50} y \cdot (\frac{3}{392})10^{-4}(20y^2 + \frac{98000}{3})dy = 40.81632...$$

$$E(XY) = \int_{30}^{50} \int_{30}^{50} kxy(x^2 + y^2)dydx = k \int_{30}^{50} 800x^3 + 1360000xdx$$

$$E(XY) = k \int_{30}^{50} 800x^3 + 1360000xdx = 1665.30612...$$

$$\sigma_{XY} = E(XY) - u_X u_Y = -0.6642...$$

Question 4.58

$$E(Y) = 60E(X^2) + 39E(X)$$

$$E(X) = \int_0^1 x^2 + \int_1^2 x(2-x) = 1$$

$$E(X^2) = \int_0^1 x^3 + \int_1^2 x^2(2-x) = \frac{7}{6}$$

$$E(Y) = (60)(\frac{7}{6}) + (39)(1) = 109 \text{ kwh}$$

Question 4.60

$$E(2X - 3Y) = E(2X) - E(3Y)$$

$$E(X) = (2)(0.40) + (5)(0.60) = 3.20$$

$$E(Y) = (1)(0.25) + (3)(0.50) + (5)(0.25) = 3$$

•
$$E(2X - 3Y) = 2E(X) - 3E(Y) = (2)(3.20) - (3)(3) = -2.60$$

•
$$E(XY) = E(X)E(Y) = (3.20)(3) = 9.60$$

Question 4.62

$$\begin{array}{l} \sigma_Z^2 = \sigma_{-2X+4Y-3}^2 = (-2)^2 \sigma_X^2 + 4^2 \sigma_Y^2 = 4 \sigma_X^2 + 16 \sigma_Y^2 \\ 4 \sigma_X^2 + 16 \sigma_Y^2 = (4)(5) + (16)(3) = 68 \end{array}$$

Question 4.64
$$E(X) = \int_2^\infty \frac{8}{x^3} \\ E(Y) = \int_0^1 2y \\ E(Z) = E(XY) = E(X)E(Y) = \int_2^\infty x \frac{8}{x^3} \cdot \int_0^1 2y^2 = \frac{8}{3}$$

Question 4.76

Question 4.92

Question 4.98