

$$\therefore E(n^2) = \int_{-\infty}^{\infty} n^2 \cdot f(n) \, dn$$

$$= \int_0^{10} n^2 \cdot \frac{3}{4} (1 - (10-n)^2) \, dn$$

$$= \frac{3}{4} \int_0^{10} n^2 (1 - 100 - n^2 + 20n) \, dn$$

$$= \frac{501}{5}$$

$$\therefore E(A) = \pi E(n^2) = \frac{501 \times \pi}{5}$$

Q12 The cdf for x

$$F(x) = \begin{cases} 0 & \text{for } x < -2 \\ \frac{1}{2} + \frac{3}{32} \left(4x - \frac{x^3}{3} \right) & \text{for } -2 \leq x < 2 \\ 1 & \text{for } x \geq 2 \end{cases}$$

a. Compute $P(x < 0)$

$$F(0) = \frac{1}{2} + \frac{3}{32} \left(4 \times 0 - \frac{0^3}{3} \right)$$

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

b. $P(-1 < x < 1) = F(1) - F(-1)$

$$= \left(\frac{1}{2} + \frac{3}{32} \left(4 - \frac{1}{3} \right) \right) - \left(\frac{1}{2} + \frac{3}{32} \left(-4 - \frac{-1}{3} \right) \right)$$

$$= \left(\frac{1}{2} + \frac{11}{32} \right) - \left(\frac{1}{2} - \frac{11}{32} \right) = \frac{11}{16}$$

c. $P(0.5 < x) = 1 - F(0.5)$

$$= 1 - \left(\frac{1}{2} + \frac{3}{32} \left(4(0.5) - \frac{(0.5)^3}{3} \right) \right)$$

$$= 1 - (0.5 + 0.1836) = 0.3164$$

d. $f(x) = \frac{d}{dx} [F(x)] = \frac{d}{dx} \left[\frac{1}{2} + \frac{3}{32} \left(4x - \frac{x^3}{3} \right) \right]$

$$= \frac{3}{32} (4 - x^2)$$

$$f(x) = \begin{cases} 0 & x < -2 \\ \frac{3}{32} (4 - x^2) & -2 \leq x < 2 \\ 1 & x \geq 2 \end{cases}$$

Q13

X = the headway betⁿ two randomly selected consecutive cars.

The distribution of time headway has the form

$$f(x) = \begin{cases} \frac{k}{x^4} & \text{for } x > 1 \\ 0 & \text{for } x \leq 1. \end{cases}$$

a) Determine the value of 'k'.

$$\int_{-\infty}^{\infty} f(x) dx = \int_1^{\infty} \frac{k}{x^4} dx = k \left[-\frac{1}{3x^3} \right]_1^{\infty} = 1$$

$$\Rightarrow k = 3 \Rightarrow f(x) = \begin{cases} \frac{3}{x^4} & \text{for } x > 1 \\ 0 & \text{for } x \leq 1 \end{cases}$$

b) Find cdf.

$$F(x) = \int_{-\infty}^x f(x) dx = \int_1^x \frac{3}{x^4} dx = \left[-\frac{1}{x^3} \right]_1^x = 1 - \frac{1}{x^3}$$

$$\therefore F(x) = \begin{cases} 1 - \frac{1}{x^3} & \text{for } (x > 1) \\ 0 & \text{for } (x \leq 1) \end{cases}$$

c) Use the cdf to determine the probability that headway exceeds 2 sec (and also the probability that headway is betⁿ 2 and 3 sec.

$$P(X > 2) = 1 - P(X \leq 2) = 1 - F(2)$$

$$= 1 - \left(1 - \frac{1}{2^3} \right) = \frac{1}{8}$$

$$P(2 < X < 3) = F(3) - F(2)$$

$$= \left(1 - \frac{1}{3^3} \right) - \left(1 - \frac{1}{2^3} \right) = \frac{1}{8} - \frac{1}{27} = \frac{19}{216}$$

(d) Obtain the mean value and standard deviation of headway

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

$$= \int_1^{\infty} x \cdot \frac{3}{x^4} dx = \int_1^{\infty} 3x^{-3} dx$$

$$= \frac{3}{-2} x^{-2} \Big|_1^{\infty} = \frac{3}{2} = 1.5 \text{ s}$$

$$V(x) = \int_{-\infty}^{\infty} (x - E(x))^2 f(x) dx$$

$$\text{or } E(x^2) - (E(x))^2$$

$$\int_1^{\infty} x^2 \cdot \frac{3}{x^4} dx = \int_1^{\infty} \frac{3}{x^2} dx = 3 \left[\frac{x^{-1}}{-1} \right]_1^{\infty}$$

$$= \frac{10}{3} \cdot 3$$

$$V(x) = \frac{10}{3} - \left(\frac{3}{2}\right)^2 = \frac{10}{3} - \frac{9}{4} = \frac{40-27}{12} = \frac{13}{12}$$

$$V(x) = 3 - \left(\frac{3}{2}\right)^2 = 3 - \frac{9}{4} = \frac{3}{4}$$

$$\therefore \sigma = \sqrt{V(x)} = \frac{\sqrt{3}}{2}$$

(e) P(headway is within 1 standard deviation of the mean value.)

$$= P(\mu - \sigma < x < \mu + \sigma)$$

$$= P\left(\frac{3}{2} - \frac{\sqrt{3}}{2} < x < \frac{3}{2} + \frac{\sqrt{3}}{2}\right)$$

$$= P\left(\frac{3-\sqrt{3}}{2} < x < \frac{3+\sqrt{3}}{2}\right) = F\left(\frac{3+\sqrt{3}}{2}\right) - F\left(\frac{3-\sqrt{3}}{2}\right)$$

$$= \left(1 - \frac{1}{\left(\frac{3+\sqrt{3}}{2}\right)^2}\right) - 0 = \frac{10\sqrt{3}}{9}$$

Q20 Consider the pdf for total waiting time Y for two buses

$$f(y) = \begin{cases} \frac{y}{25} & 0 \leq y < 5 \\ \frac{2}{5} - \frac{1}{25}y & 5 \leq y \leq 10 \\ 0 & \text{otherwise} \end{cases}$$

a) Find cdf of Y .

$$\begin{aligned} F(y) &= \int_{-\infty}^y f(y) dy = \int_0^y f(y) dy \\ &= \int_0^5 \frac{y}{25} dy + \int_5^y \left(\frac{2}{5} - \frac{1}{25}y \right) dy \\ &= \frac{y^2}{50} \Big|_0^5 + \frac{2y}{5} - \frac{y^2}{50} \Big|_5^y \\ &= \frac{5^2}{50} + \frac{2y}{5} - \frac{y^2}{50} - \left(\frac{10}{5} - \frac{25}{50} \right) \\ &= \frac{y^2}{50} + \frac{2y}{5} - 1 \end{aligned}$$

$$\therefore F(y) = \begin{cases} 0 & y < 0 \\ \frac{y^2}{50} & 0 \leq y < 5 \\ \frac{y^2}{50} + \frac{2y}{5} - 1 & 5 \leq y \leq 10 \\ 1 & y > 10 \end{cases}$$

b) Compute $E(Y)$ and $V(Y)$

$$E(Y) = \int_0^5 y \cdot \frac{y}{25} dy + \int_5^{10} y \left(\frac{2}{5} - \frac{1}{25}y \right) dy = 5$$

$$\begin{aligned} V(Y) &= \int_{-\infty}^{\infty} (y - \mu)^2 f(y) dy = \int_0^5 (y-5)^2 \frac{y}{25} dy + \\ &\quad \int_5^{10} (y-5)^2 \left(\frac{2}{5} - \frac{1}{25}y \right) dy \\ &= \frac{25}{6} \end{aligned}$$

How do these compare with the expected waiting time and variance for a single bus when the time is uniformly distributed on $[0, 5]$?

Here, $A=0$, $B=5$

$$E(X) = \frac{A+B}{2} = \frac{5}{2}.$$

$$\begin{aligned} V(X) &= \frac{B^2 + A^2 + AB}{3} - \frac{(B+A)^2}{4} \\ &= \frac{5^2}{3} - \frac{5^2}{4} = \frac{100-75}{12} = \frac{25}{12}. \end{aligned}$$

$$E(Y) = 5 \quad \text{and} \quad V(Y) = \frac{25}{12}$$

\therefore The expected waiting time for a single bus is half the expected waiting time for two buses and the variance for a single bus is half the variance of two buses.