

MTH 372

Hw 2

Due Thursday, 9/16/2021.

Solutions are required, not just answers. Unsupported answers will receive little or no credit.

Read Chapters 4,5 of *Huber*.

p.28 #4.2 Suppose  $Y \sim \text{Unif}[0, 10]$ .

(a) Find  $P(Y \in [3, 7])$ .

(b) Find  $P(Y \in [6, 12])$ .

#4.4 Suppose that  $U = (U_1, U_2)$  is uniformly chosen over the region  $\{(x, y) : x \geq 2, 0 \leq y \leq 1/x^2\}$ .

(a) What is  $P(U_1 \leq 5)$ ?

(b) What is  $P(U_2 \geq .01)$ ?

#4.5 (revised) Let  $U_1$  and  $U_2$  be independent uniform random variables over  $[0, 1]$ . What is the chance that  $5U_2 < U_1$ ?

#4.8 Suppose that  $(U_1, U_2)$  is uniform over the quadrilateral region with vertices  $(0, 0)$ ;  $(0, 1)$ ;  $(2, 2)$ ;  $(2, 0)$ . Prove that  $U_1$  and  $U_2$  are not independent. (Hint: Start by drawing a picture.

#5.2 Suppose  $U \sim \text{Unif}([0, 1])$  and  $W = 1/U$ .

(a) Find  $P(W \geq 2)$ .

(b) Find  $P(W \geq -2)$ .

#5.4 Let  $U \sim \text{Unif}([-1, 1])$ . Find the cdf of  $U^3$ .

#5.10 Suppose that  $(U_1, U_2)$  is uniform over the quadrilateral region with vertices  $(0, 0)$ ;  $(0, 1)$ ;  $(2, 2)$ ; and  $(2, 0)$ . Find the cdf of  $U_1$ .

#5.12 Suppose  $T \sim \text{Exp}(2)$ . Find and graph  $F_T(t)$ .