

MTH 372

Hw 4

Due Thursday, 9/30/2021.

Read Chapters 8,9 of *Huber*.

8.1 Suppose $X = \sqrt[3]{U}$, where $U \sim \text{Unif}([0, 1])$. Find the density of X .

8.2(Corrected) Suppose that X has density $f_X(s) = (4x^3)1(x \in [0, 1])$.

(a) Find $P(X \in [0, 0.3])$.

(b) Find a value m such that $P(X \leq m) = 0.5$. (Such a value m is called a *median* of the distribution of X or more simply a median of X .)

8.4 The average weight of chickens (in kg) on a poultry farm is modeled as having density

$$f(s) = \begin{cases} 25(x - 1.8) & \text{if } x \in [1.8, 2] \\ 25(2.2 - x) & \text{if } x \in [2, 2.2] \end{cases}$$

(a) What is the probability that a chicken weighs more than 2.1 kilos?

(b) What is the probability that a chicken weighs more than 2.5 kilos?

#8.6 Suppose U has distribution $\text{Unif}([-1, 1])$.

(a) Find the density of U . (b) Find the density of $W = -2U + 1$.

#8.12 Suppose $U \sim \text{Unif}([-1, 1])$ and $X = \arctan(U)$. Find the density of X .

p.63, #9.2 Suppose $p_X(i) = 0.3 1(i = 2) + 0.2 1(i = 4) + 0.5 1(i = 5)$.

(a) What is $P(X \geq 2.5)$?

(b) Graph the cdf of X .

9.4 Let U_1, U_2, U_3 be iid $\text{Unif}(\{1, 2, 3, 4, 5, 6\})$, and $X = \max\{U_1, U_2, U_3\}$.

(a) Find the cdf $F_X(a)$.

(b) What is $P(X = 4)$?

Note that in problem 9.4, U_1, U_2, U_3 are discrete random variables. In problem 9.10, W_1, W_2, W_3 are continuous random variables.

9.10 (modified) Let W_1, W_2, W_3 be independent and $\text{Unif}([0, 1])$.

(a) Find the cdf of $M = \max\{W_1, W_2, W_3\}$.

(b) Find the pdf of $M = \max\{W_1, W_2, W_3\}$

(Hint: What must be true about W_1, W_2, W_3 in order for $M \leq a$ to be true?)