

Probability Distribution Functions

Write a single MATLAB function called `calcProbs` which can do each of the following three tasks.

Note: A single function, with appropriate inputs and outputs as described in the questions below, is done each of the three parts below.

Part 1: Understanding of Basic Probability Concepts (20%)

Your function should be able to take in a probability density function called `pdf` and an interval $[a, b]$ and falling within that interval.

Note: You should not define a specific pdf, but allow the function to work for an arbitrary pdf.

Part 2: Working with the Normal Distribution (40%)

Leaving the previous inputs and outputs for the previous part, add additional inputs to accept the parameters `mu1` and `sigma1`. The function should plot, with x and y labels, the PDF of the distribution and update it to also return the value

`mean_val`, `one_std`, `two_std`

at which the normal PDF is at its mean, one standard deviation away, and two standard deviations away

Part 3: Application of Probability Distributions (40%)

Finally, update your function to take two further normal distribution parameters, `mu2` (mean) and `sigma2` (standard deviation). The function should return the area of overlap between the two distributions.

Function ?

 Save  Reset  MATLAB Documentation (<https://www.mathworks.com/help/>)

```
1 function [prob, mean_val, one_std, two_std, area] = calcProbs(pdf, a, b, mu1, sigma1)
2     %
3     % All of your code
4     %
5     %
6 end
```

Code to call your function ?

 Reset

```
1
```

```
% You do not need to provide any code to run your function.
```

[▶ Run Function](#)

Assessment:

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Understanding of Basic Probability Concepts

Working with the Normal Distribution (I)

Working with the Normal Distribution (II)

Part 3: Application of Probability Distributions

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