

## ② Continuous random variable

① 12 minutes =  $\frac{12}{60} = 0.2$  hours

$$P(X < 0.2) = \lim_{x \rightarrow 0.2} P(X \leq x) = 1 - e^{-8 \times 0.2} = 0.7981$$

② or  $\int_{-\infty}^{0.2} f(x) dx = \int_{-\infty}^{0.2} 8e^{-8x} dx = 0.7981$

a)  $P(X > 3000) = \int_{3000}^{+\infty} \frac{e^{-x/1000}}{1000} dx = -e^{-x/1000} \Big|_{3000}^{+\infty} = 0 + e^{-3} = 0.0498$

b)  $P(1000 < X < 2000) = \int_{1000}^{2000} \frac{e^{-x/1000}}{1000} dx = -e^{-x/1000} \Big|_{1000}^{2000} = 0.2325$

c)  $P(0 < X < 1000) = \int_0^{1000} \frac{e^{-x/1000}}{1000} dx = -e^{-x/1000} \Big|_0^{1000} = 0.6321$

d)  $P(X < x) = 0.10 \Rightarrow \int_0^x \frac{e^{-x/1000}}{1000} dx = 0.10 \Rightarrow -e^{-x/1000} \Big|_0^x = 0.10$

$$\Rightarrow 1 - e^{-x/1000} = 0.10 \Rightarrow e^{-x/1000} = 0.9$$

$$\Rightarrow -x/1000 = \ln(0.9) \Rightarrow x = 105.36$$

③  $P(X > 50) = \int_{50}^{50.25} \frac{1}{2} dx = 0.5$

## ③ Expectation - Variance

①  $P(H) = 3P(T) = \frac{3}{4}$   $\left\{ \begin{array}{l} P(T=0) = P(HH) = \frac{3}{4} \times \frac{3}{4} = \frac{9}{16} \\ P(T=1) = P(HT, TH) = \frac{3}{4} \times \frac{1}{4} + \frac{3}{4} \times \frac{1}{4} = \frac{6}{16} = \frac{3}{8} \\ P(T=2) = P(TT) = \frac{1}{4} \times \frac{1}{4} = \frac{1}{16} \end{array} \right.$

$P(H) + P(T) = 1$

$\Rightarrow 4P(T) = 1$

$\Rightarrow P(T) = \frac{1}{4}$

②  $P(X = 4000) = 0.3$   $\left\{ \begin{array}{l} E(X) = \sum x f(x) = 4000 \times 0.3 + (-1000) \times 0.7 = 500 \end{array} \right.$

$P(X = -1000) = 0.7$