

Discussion - Week8

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```
library(matlib)
```

/ Example 8.2

Let X be a continuous random variable with values uniformly distributed over the interval $[0, 20]$. (a) Find the mean and variance of X . (b) Calculate $P(|X - 10| \geq 2)$, $P(|X - 10| \geq 5)$, $P(|X - 10| \geq 9)$, and $P(|X - 10| \geq 20)$ exactly. How do your answers compare with those of Exercise 1? How good is Chebyshev's Inequality in this case?

```
a <- 0
b <- 20

mu <- (b+a) / 2
print(paste0('8.2a) mean = ', mu))
```

```
## [1] "8.2a) mean = 10"
```

```
var = (b-a)^2 / 12
print(paste0('8.) variance = ', round(var,4)))
```

```
## [1] "8.) variance = 33.3333"
```

```
sd <- sqrt(var)
print(paste0('8.) standard deviation = ', round(sd,4)))
```

```
## [1] "8.) standard deviation = 5.7735"
```

```
d <- mu + 2
c <- mu - 2
p2 <- (d-c) / (b-a)
print(paste0('P(|x-10| >= 2)k >= 2 = ', round(p2,4) ))
```

```
## [1] "P(|x-10| >= 2)k >= 2 = 0.2"
```

```
d <- mu + 5
c <- mu - 5
p5 <- (d-c) / (b-a)
print(paste0('P(|x-10| >= 5)k >= 5 = ', round(p5,4) ))
```

```
## [1] "P(|x-10| >= 5)k >= 5 = 0.5"
```

```
d <- mu + 9
c <- mu - 9
p9 <- (d-c) / (b-a)
print(paste0('P(|x-10| >= 9)k >= 9 = ', round(p9,4) ))
```

```
## [1] "P(|x-10| >= 9)k >= 9 = 0.9"
```