HW5 Eli Schmitter

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a

$$P(X \le 2) = P(X = 0) + P(X = 1) + P(X = 2)$$
$$= .4 + .3 + .12$$
$$= .85$$

b

$$P(X > 1) = P(X = 2) + P(X = 3) + P(X = 4) + P(X = 5)$$
$$= .15 + .1 + .05$$
$$= .3$$

 \mathbf{c}

$$\mu_X = \sum_{x} x P(X = x)$$

$$= 0(P(X = 0)) + 1(P(X = 1)) + 2(P(X = 2)) + 3(P(X = 3)) + 4(P(X = 4))$$

$$= 0(.4) + 1(.3) + 2(.15) + 3(.1) + 4(.05)$$

$$= 1.1$$

d

$$\begin{split} \delta_X^2 &= \sum_X (X^2) P(X=x) - \mu_X^2 \\ &= (0^2 (P(X=0)) + 1^2 (P(X=1)) + 2^2 (P(X=2)) + 3^2 (P(X=3)) + 4^2 (P(X=4)) - 1.1^2 \\ &= (0^2 (.4) + 1^2 (.3) + 2^2 (.15) + 3^2 (.1) + 4^2 (.05) - 1.1^2 \\ &= 1.39 \end{split}$$

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probability mass function must sum up to 1 that is $\sum_{X} P(X = x) = 1$

$$\sum_{X} P_1(X = x) = .2 + .2 + .2 + .3 + .1 + .1 = .9$$

$$\sum_{X} P_2(X = x) = .1 + .3 + .3 + .2 + .2 = 1.1$$

$$\sum_{X} P_3(X = x) = .1 + .2 + .4 + .2 + .1 = 1$$

There for P_3 could be a possible probability mass function of X.

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a

$$F(x) = P(X \le x)$$

$$P(X \le 2) = F(2)$$

$$= .83$$

b

$$P(X > 3) = 1 - P(X \le 3)$$

= 1 - F(3)
= .05

 \mathbf{c}

$$P(X = 1) = F(1) - F(0)$$

= .72 - .41
= .31

d

$$P(X = 0) = P(X \le 0)$$
$$= F(0)$$
$$= .41$$

 \mathbf{e}

$$P(X = 0) = F(0) = .41$$

$$P(X = 1) = F(1) - F(0) = .31$$

$$P(X = 2) = F(2) - F(1) = .11$$

$$P(X = 3) = F(3) - F(2) = .12$$

$$P(X = 4) = F(4) - F(3) = .05$$

P(X = 0) has the highest probability.

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a

$$\int_{-\infty}^{\infty} f(t)dt = 1$$

$$1 = 0 + \int_{1}^{\infty} \frac{C}{x^{3}} dx$$

$$= \frac{C}{2x^{2}} \Big|_{1}^{\infty}$$

$$= \frac{C}{2(\infty)^{2}} - \frac{C}{-2(1)^{2}}$$

$$C = 2$$

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b

$$\mu_X = \int_{-\infty}^{\infty} x f(x) dx$$

$$\mu_X = 0 + \int_1^\infty x \frac{2}{x^3} dx$$
$$= 2$$

 \mathbf{c}

$$F(x) = \int_{-\infty}^{x} f(t) dt$$
$$= \int_{1}^{x} \frac{2}{t^{3}} dt$$
$$= 1 - \frac{1}{x^{2}} \text{ for } x \ge 1$$

for x < 1, F(x) = 0

$$F(x) = \begin{cases} 0 & x < 0 \\ 1 - \frac{1}{x^2} & x \ge 1 \end{cases}$$

d

$$.5 = \int_{-\infty}^{x_m} f(X) dx$$
$$= \int_{-\infty}^{x_m} \frac{2}{x^3} dx$$
$$= 1 - \frac{1}{x_m^2}$$
$$1.412 = x_m$$

e

$$\begin{split} \mathrm{PM}_{10} &= P(X \leq 10) = F(10) \\ &= 1 - \frac{1}{(10)^2} \\ \mathrm{PM}_{10} &= .99 \end{split}$$