

M 362K Pre-Class Work for 3/26

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5-8

(a)

$$\mu_X = E[X] = \int_0^4 x \frac{x^3}{64} dx = 3.2$$

(b)

$$E[X^2] = \int_0^4 x^2 \frac{x^3}{64} dx = 10.6667$$

(c)

$$F_X(x) = \int \frac{x^3}{64} dx = \frac{x^4}{256} + C, \text{ where } C \text{ is a constant}$$

$$\because F_X(0) = 0 \text{ and } F_X(4) = 1$$

$$\therefore C = 0$$

$$F_X(x) = \frac{x^4}{256}$$

(d)

$$Pr(2 < x \leq 3) = F_X(3) - F_X(2) = 0.253906$$

5-11

$$\text{Var}[X] = E[X^2] - (E[X])^2 = 10.6667 - 3.2^2 = 0.426667$$

5-17

From the question we know that $f'(x) = 6(1 - x) - 6x$

When $f'(x) = 0$, $x = \frac{1}{2}$

At the endpoints $f(x) = 0$

Therefore $x_{mode} = 0.5$

5-19

(a)

According to the properties of probability density functions, $\int_0^1 cx(1 - x^2)dx = 1$

$$\int_0^1 cx(1 - x^2)dx = \frac{c}{4} = 1$$

$$\therefore c = 4$$

(b)

From part (a) we can know that

$$f(x) = \begin{cases} 4x(1 - x^2) & \text{for } 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases} \quad (1)$$

(2)

$F(x) = \int f(x)dx = 2x^2 - x^4 + C$, where C is a constant

$\because F(0) = 0$ and $F(1) = 1$

$\therefore C = 0$

$$F(x) = \begin{cases} 0 & \text{if } x < 0 \\ 2x^2 - x^4 & \text{if } 0 \leq x \leq 1 \\ 1 & \text{if } x > 1 \end{cases} \quad (3)$$

$$(4)$$

$$(5)$$

(c)

$$\mu_X = E[X] = \int_0^1 xf(x)dx = \int_0^1 4x^2(1-x^2)dx = \frac{8}{15}$$

(d)

$$f'(x) = -8x^2 + 4(1-x^2)$$

When $f'(x) = 0$, we have $x = \frac{1}{\sqrt{3}}$

When at end points, $f(x) = 0$

Therefore the mode is $x_{mode} = \frac{1}{\sqrt{3}}$

(e)

The median occurs when $F(x) = 0.5$

Therefore $x_{median} = 0.541196$

(f)

The value $x_{.21}$ occurs when $F(x) = 0.21$

$$\therefore x_{.21} = 0.333437$$