

Week 2 Homework

⚠ This is a preview of the published version of the quiz

Started: Jul 2 at 7:47am

Quiz Instructions

Please answer all the questions below.

Question 1

1 pts

(Lesson 2.5: Probability Basics.) If $P(A) = P(B) = P(C) = 0.6$ and A, B , and C are independent, find the probability that exactly one of A, B , and C occurs.

☐ a. 0.144

☒ b. 0.288

☐ c. 0.576

☐ d. 0.6

☐ e. I'm from The University Of Georgia. Is the answer -3?

$$(0.6)(0.4)(0.4) \times 3C_1 = 0.288$$

Question 2

1 pts

(Lesson 2.5: Probability Basics.) Toss 3 dice. What's the probability that a "4" will come up exactly twice?

☒ a. 5/72

☐ b. 1/2

☐ c. 13/16

☐ d. 1/8

$$\left(\frac{1}{6} \times \frac{1}{6} \times \frac{5}{6}\right) \times 3C_2 = \frac{5}{72}$$

Question 3**1 pts**

(Lesson 2.7: Great Expectations.) Suppose that X is a discrete random variable having $X = -1$ with probability 0.2, and $X = 3$ with probability 0.8. Find $E[X]$.

☐ a. -1☐ b. 3☐ c. 1☒ d. 2.2

$$0.2(-1) + 0.8(3) = 2.2$$

Question 4**1 pts**

(Lesson 2.7: Great Expectations.) Suppose that X is a discrete random variable having $X = -1$ with probability 0.2, and $X = 3$ with probability 0.8. Find $\text{Var}[X]$.

☐ a. -1☐ b. 1☒ c. 2.56☐ d. 5.12

$$\begin{aligned} \text{Var}[X] &= E[X^2] - (E[X])^2 \\ E[X^2] &= \sum_x x^2 f(x) \\ &= (-1)^2(0.2) + 3^2(0.8) \\ &= 7.4 \\ E[X] &= 2.2 \end{aligned}$$

Question 5**1 pts**

(Lesson 2.7: Great Expectations.) Suppose that X is a discrete random variable having $X = -1$ with probability 0.2, and $X = 3$ with probability 0.8. Find $E[3 - \frac{1}{X}]$.

☐ a. 3

$$E\left[3 - \frac{1}{X}\right] = \sum_x \left(3 - \frac{1}{x}\right) f(x)$$

☐ b. ∞

☐ c. -2

☐ d. 44/15

$$= \left(3 - \frac{1}{-1}\right)0.2 + \left(3 - \frac{1}{3}\right)(0.8)$$
$$= \frac{44}{15}$$

Question 6

1 pts

(Lesson 2.7: Great Expectations.) Suppose X is a continuous random variable with p.d.f. $f(x) = 4x^3$ for $0 \leq x \leq 1$. Find $E[1/X^2]$.

☐ a. 2/3

☐ b. 1

☐ c. 3/2

☒ d. 2

$$E\left[\frac{1}{x^2}\right] = \int_{\mathbb{R}} \frac{1}{x^2} (4x^3) dx$$
$$= \int_0^1 4x dx$$
$$= \left. \frac{4x^2}{2} \right|_0^1$$

Question 7

1 pts

(Lesson 2.8: Functions of a Random Variable.) Suppose X is the result of a 5-sided die toss having sides numbered $-2, -1, 0, 1, 2$. Find the probability mass function of $Y = X^2$.

☐ a. $P(Y = 1) = P(Y = 4) = 1/2$

☐ b. $P(Y = 1) = P(Y = 2) = 1/2$

☒ c. $P(Y = 0) = \frac{1}{5}$, and $P(Y = 1) = P(Y = 4) = \frac{2}{5}$

☐ d. $P(Y = -2) = P(Y = -1) = P(Y = 0) = P(Y = 1) = P(Y = 2) = 1/5$

$$\begin{array}{ccccc} X & -2 & -1 & 0 & 1 & 2 \\ X^2 & 4 & 1 & 0 & 1 & 4 \end{array}$$

$$X^2: P(4) = P(1) = \frac{2}{5}$$

Question 8

1 pts

(Lesson 2.8: Functions of a Random Variable.) Suppose X is a continuous random variable with p.d.f. $f(x) = 2x$ for $0 < x < 1$. Find the p.d.f. $g(y)$ of $Y = X^2$. (This may be easier than you think.)

$$f_X(x) = 2x \quad 0 < x < 1$$

☐ a. $g(y) = 1$, for $0 < y < 1$

☐ b. $g(y) = y$, for $0 < x < 1$

☐ c. $g(y) = y^2$, for $-1 < y < 1$

☐ d. $g(y) = x^2$, for $0 < y < 1$

$$Y = X^2 \Rightarrow X = \sqrt{Y} \Rightarrow \frac{dX}{dY} = \frac{1}{2\sqrt{Y}}$$

$$f_Y(y) = f_X(x) \left| \frac{dx}{dy} \right| = f_X(\sqrt{y}) \cdot \left| \frac{1}{2\sqrt{y}} \right|$$

$$= 2(\sqrt{y}) \times \frac{1}{2\sqrt{y}} = 1$$

Question 9

1 pts

(Lesson 2.9: Jointly Distributed RVs.) Suppose that $f(x, y) = 6x$ for $0 \leq x \leq y \leq 1$. Find $P(X < 1/2 \text{ and } Y < 1/2)$. because $0 \leq x \leq y$

☐ a. 1

☐ b. 1/2

☐ c. 1/4

☒ d. 1/8

$$P(X < \frac{1}{2} \text{ and } Y < \frac{1}{2}) = \int_0^{\frac{1}{2}} \int_0^y 6x \, dx \, dy$$

$$= \int_0^{\frac{1}{2}} \left[\frac{6x^2}{2} \right]_0^y dy = \int_0^{\frac{1}{2}} 3y^2 \, dy$$

$$= \frac{3y^3}{3} \Big|_0^{\frac{1}{2}} = \left(\frac{1}{2} \right)^3 = \frac{1}{8}$$

Question 10

CHECK

1 pts

(Lesson 2.9: Jointly Distributed RVs.) Suppose that $f(x, y) = 6x$ for $0 \leq x \leq y \leq 1$. Find the marginal p.d.f. $f_X(x)$ of X .

☒ a. $6x(1-x)$, for $0 \leq x \leq 1$

☐ b. $6x$, for $0 \leq x \leq 1$

☐ c. $6y$, for $0 \leq x \leq 1$

☐ d. $6x(1-y)$, for $0 \leq x \leq 1$

$$f_X(x) = \int_{\mathbb{R}} f(x, y) \, dy$$

$$= \int_x^1 6x \, dy = 6xy \Big|_x^1$$

$$= 6x - 6x^2$$

$$= 6x(1-x)$$

Qn 8 alternative
pdf of $Y = X^2$ is $g(y)$

$$\begin{aligned}\text{cdf of } Y \text{ is } P(Y \leq y) &= P(X^2 \leq y) \\ &= P(X \leq \sqrt{y}) \\ &= \int_0^{\sqrt{y}} f(x) dx \quad \leftarrow \text{pdf of } X \\ &= \int_0^{\sqrt{y}} 2x dx = \left[\frac{2x^2}{2} \right]_0^{\sqrt{y}} \\ &= (\sqrt{y})^2 = y \quad \leftarrow \text{cdf of } Y \\ \text{pdf of } Y \text{ is } \frac{d}{dy} y &= 1 //\end{aligned}$$

Qn 9 Alternative

$$\begin{aligned}P\left(X < \frac{1}{2} \text{ and } Y < \frac{1}{2}\right) &= \int_0^{1/2} \int_x^{1/2} 6x dy dx \\ &= \int_0^{1/2} [6xy]_x^{1/2} dx = \int_0^{1/2} \left(6x\left(\frac{1}{2}\right) - 6x^2\right) dx \\ &= \int_0^{1/2} 3x - 6x^2 dx = \left[\frac{3x^2}{2} - \frac{6x^3}{3} \right]_0^{1/2} \\ &= \frac{3}{2} \left(\frac{1}{2}\right)^2 - \frac{6}{3} \left(\frac{1}{2}\right)^3 = \frac{1}{8} //\end{aligned}$$

Qn 10

$$\begin{aligned}\int_x^1 6x dy &= [6xy]_x^1 \\ &= 6x - 6x^2 \\ &= 6(x - x^2) \text{ or } 6x(1-x)\end{aligned}$$

Question 11**1 pts**

(Lesson 2.9: Jointly Distributed RVs.) YES or NO? Suppose X and Y have joint p.d.f. $f(x, y) = cxy/(1 + x^2 + y^2)$ for $0 < x < 1, 0 < y < 1$, and whatever constant c makes the nasty mess integrate to 1. Are X and Y independent?

☐ a. Yes

☒ b. No

Not saved

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