

Statistics 345: Homework 3

Due on 2014-09-28

Li Li

Please complete the problems on a separate sheet of paper with your name at the top. Make sure to show your work and/or provide an explanation for each problem. Partial credit will be given when merited. The total credit is 5.

Problem 1

Let X be a random variable with probability mass function

$$f(x) = \frac{2x+1}{25}, x = 0, 1, 2, 3, 4.$$

- (a) Find $P(2 \leq X < 4)$ and $P(X \leq 1)$.
- (b) Determine the cumulative distribution function $F(x)$ of X .

Problem 2

Let X be a random variable with cumulative distribution function $F(x) = \begin{cases} 0 & x < 1 \\ 0.7 & 1 \leq x < 4 \\ 0.9 & 4 \leq x < 7 \\ 1 & x \geq 7 \end{cases}$

- (a) Determine the probability mass function of X .
- (b) Determine probabilities $P(X \leq 5)$ and $P(X > 2)$.

Problem 3

Let X be a random variable with the following probability mass function (pmf):

$$f(x) = \begin{cases} 0.4 & \text{if } x = 0 \\ 0.2 & \text{if } x = 1 \\ 0.1 & \text{if } x = 2 \\ 0.3 & \text{if } x = 3 \\ 0 & \text{elsewhere} \end{cases}$$

- (a) Verify that $f(x)$ is a valid pmf (Hint: show $\sum_x f(x) = 1$).

- (b) Find the mean of X .
- (c) Find the Variance of X .

Problem 4

Compute (by hand) the mean and standard deviation of a random variable X that has the following distributions:

1. A Bernoulli distribution with probability of success $p = 0.1$ (denoted $X \sim \text{Bern}(0.1)$).
2. $X \sim \text{Bern}(0.5)$.
3. $X \sim \text{Bern}(0.9)$.
4. A binomial distribution with $n = 20$ trials and $p = 0.1$ (denoted $X \sim \text{bin}(20, 0.1)$).
5. $X \sim \text{bin}(20, 0.5)$.
6. $X \sim \text{bin}(20, 0.9)$.

Problem 5

A particularly long traffic light on your morning commute is green 30% of the time that you approach it. Assume that each morning represents an independent trial.

- (a) Over five mornings, what is the probability that the light is green on exactly one day?
- (b) Over 20 mornings, what is the probability that the light is green on exactly four days?
- (c) Over 20 mornings, what is the probability that the light is green on more than four days?