

$$4b^3 - 6b^2 + 1 = 0 \quad 4b^2(b - \frac{1}{2}) - 4b(b - \frac{1}{2}) - 2(b - \frac{1}{2}) = 0$$

$$b = 1/2 \rightarrow \text{ans}$$

$$\Rightarrow (b - \frac{1}{2})(4b^2 - 4b - 2) = 0$$

$$4b^2 - 4b - 2 = 0 \Rightarrow b = \frac{1+\sqrt{3}}{2}, \frac{1-\sqrt{3}}{2}$$

Tut - 3a -

$$1. f(x) = \begin{cases} \frac{1}{4} & -2 < x < 2 \\ 0 & \text{elsewhere} \end{cases}$$

$$P\{|x| > 1\} = \int_{-2}^{-1} f(x) dx + \int_1^2 f(x) dx$$

$$= \left[\frac{x}{4} \right]_{-2}^{-1} + \left[\frac{x}{4} \right]_1^2$$

$$= \frac{-1}{4} + \frac{2}{4} + \frac{2}{4} - \frac{1}{4} = \frac{1}{2}$$

$$2. f(x) = \begin{cases} k x e^x, & x \leq 0 \\ 0, & \text{elsewhere} \end{cases}$$

$$\int_{-\infty}^0 f(x) dx = 1$$

$$\int_{-\infty}^0 k x e^x dx = 1$$

$$\int \int dx = \int \left(\frac{d}{dx} \int \right) \cdot \left(\int dx \right) dx$$

$$\Rightarrow k \int_{-\infty}^0 x e^x dx = 1$$

$$\Rightarrow k \left[x \int_{-\infty}^0 e^x dx - \int_{-\infty}^0 \left(\frac{dx}{dx} e^x \right) \left(\int_{-\infty}^0 e^x dx \right) dx \right] = 1$$

$$\Rightarrow k \left[x e^x - \int_{-\infty}^0 (1 \cdot e^x dx) dx \right] = 1$$

$$\Rightarrow k \left[x e^x - e^x \right]_{-\infty}^0 = 1$$

$$\Rightarrow k \left[-1 - \left(-\frac{\infty}{e^{\infty}} - \frac{1}{e^{\infty}} \right) \right] = 1$$

$$\Rightarrow -k = 1 \Rightarrow k = -1$$

3.

x	$P(x)$	y
-2	0.1	0
-1	$k = 1/15$	-1
0	0.2	0
1	$2k = 2/15$	3
2	0.3	8
3	$3k = 1/5$	15

$$6k = 0.4$$

$$k = \frac{0.2}{3} = \frac{1}{15}$$

$$y: -1 \quad 0 \quad 3 \quad 8 \quad 15$$

$$P(y): \frac{1}{15} \quad 0.3 \quad \frac{2}{15} \quad 0.3 \quad \frac{3}{15}$$

$$\text{mean} = \sum y_i p_i = 5.73$$

$$= -\frac{1}{15} + \frac{6}{15} + 0.25 + 3 = -\frac{1}{15} + \frac{6}{15} + 0.25 + 3$$

$$= 0.33 + 0.25 + 3 = 3.58$$

$$\text{Variance} = E(Y^2) - (E(Y))^2$$

$$E(Y^2) = \sum x_i^2 p_i$$

$$= \frac{1}{15} + \frac{18}{15} + 19.2 + \frac{3}{15} (3 \times 15)$$

$$= 65.46$$

$$E(Y) = 5.73$$

$$\text{Variance} = 65.46 - 32.8329 = 32.6331$$

$$4. f(x) = kx(2-x)$$

$$k \int_0^2 x(2-x) dx \Rightarrow k \int_0^2 (2x - x^2) dx$$

$$\Rightarrow k \left[\frac{2x^2}{2} - \frac{x^3}{3} \right]_0^2$$

$$\Rightarrow k \left[\left(\frac{8}{2} - \frac{8}{3} \right) - 0 \right]$$

$$\frac{8k}{3} - \frac{4k}{3} = 1$$

$$k = \frac{3}{4}$$

$$Q: \text{ If } f(x) = \int_0^x (x-t) dt$$

Tut - 3a

4. $f(x) = kx(2-x)$ $k = \frac{3}{4}$

$$\text{Mean} = \int_0^2 x \cdot \frac{3}{4} \cdot x(2-x) dx$$

$$= \frac{3}{4} \int_0^2 (2x^2 - x^3) dx$$

$$= \frac{3}{4} \left[\frac{2x^3}{3} - \frac{x^4}{4} \right]_0^2$$

$$= \frac{3}{4} \left(\frac{16}{3} - \frac{16}{4} \right)$$

$$= \frac{3}{4} \left(\frac{16}{3} - \frac{16}{4} \right) = 1$$

$$F(x) = \int_0^x \frac{3}{4} x(2-x) dx$$

$$= \frac{3}{4} \left[\frac{2x^2}{2} - \frac{x^3}{3} \right]_0^x$$

$$= \frac{3}{4} x^2 - \frac{x^3}{4}$$

$$6. \quad f(x) = k(1+x) \quad 2 \leq x < 5$$

$$P(x < 4) = \int_2^4 k(1+x) dx$$

$$\int_2^5 k(1+x) dx = 1$$

$$\Rightarrow k \left[x + \frac{x^2}{2} \right]_2^5 = 1$$

$$\Rightarrow k \left[5 + \frac{25}{2} - 2 - \frac{4}{2} \right] = 1$$

$$\Rightarrow \frac{27}{2} k = 1 \quad \Rightarrow k = 2/27$$

$$P(x < 4) = \int_2^4 \frac{2}{27} (1+x) dx$$

$$= \frac{2}{27} \left[x + \frac{x^2}{2} \right]_2^4$$

$$= \frac{2}{27} \left[4 + \frac{16}{2} - 2 - \frac{4}{2} \right]$$

$$= \frac{16}{27}$$

$$7. \quad f(x) = k x^2 e^{-x}, \quad x \geq 0$$

$$\int_0^{\infty} k x^2 e^{-x} dx = 1$$

$$\Rightarrow k \int_0^{\infty} x^2 e^{-x} dx = 1$$

$$\Rightarrow k \left[x^2 \int e^{-x} dx - \int \left(\frac{d}{dx} x^2 \int e^{-x} dx \right) dx \right] = 1$$

$$\Rightarrow k \left[\left[-x^2 e^{-x} \right]_0^\infty - \int 2x (-e^{-x}) dx \right] = 1$$

$$\Rightarrow k \left[0 + 2 \int x e^{-x} dx \right] = 1$$

$$\Rightarrow 2k \left[x \int e^{-x} dx - \int \left(\frac{d}{dx} x \int e^{-x} dx \right) dx \right] = 1$$

$$\Rightarrow 2k \left[\left[x e^{-x} \right]_0^\infty + \int e^{-x} dx \right] = 1$$

$$\Rightarrow 2k \left[0 - \left[e^{-x} \right]_0^\infty \right] = 1$$

$$\Rightarrow 2k (0 - 1) = 1$$

$$\Rightarrow 2k = 1 \quad \Rightarrow k = 1/2$$

Q: If the pdf of a continuous RV is given by -

$$f(x) = ax, 0 \leq x \leq 1$$

$$= a, 1 \leq x \leq 2$$

$$= 3a - ax, 2 \leq x \leq 3$$

$$= 0, \text{ elsewhere}$$

(i) Find a (ii) $P(x > 1.5)$ (iii) Find cdf

~~(i) $\int_0^1 ax \, dx = a \left[\frac{x^2}{2} \right]_0^1 = \frac{a}{2}$~~

~~$\frac{a}{2} = 1 \Rightarrow a = 2$~~

(i) $\int_0^1 ax \, dx + \int_1^2 a \, dx + \int_2^3 (3a - ax) \, dx = 1$

$$a \left[\frac{x^2}{2} \right]_0^1 + a[x]_1^2 + \left[\frac{3ax}{1} - \frac{ax^2}{2} \right]_2^3 = 1$$

$$\frac{a}{2} + a + 3a \left[9a - \frac{9a}{2} - 6a + \frac{4a}{2} \right] = 1$$

$$\frac{3a}{2} + 3a - \frac{5a}{2} = 1$$

$$3a - a = 1$$

$$2a = 1 \Rightarrow a = 1/2$$

$$(ii) P(x > 1.5)$$

$$\int_{1.5}^2 a dx + \int_2^3 (3a - ax) dx$$

$$\Rightarrow a [x]_{1.5}^2 + \left[3ax - \frac{ax^2}{2} \right]_2^3$$

$$\Rightarrow \frac{a}{2} + 3a - \frac{5a}{2}$$

$$\Rightarrow a = \frac{1}{2}$$

$$(iii) \text{ when } x < 0 \quad F(x) = \int_0^0 f(x) dx = 0$$

$$\text{when } 0 \leq x < 1 \quad F(x) = \int_0^x ax dx = \frac{ax^2}{2}$$

$$\text{when } 1 \leq x < 2 \quad F(x) = \int_0^1 ax dx + \int_1^x (3a - ax) dx = \frac{ax^2}{2} + \frac{ax}{2} - \frac{ax^2}{2}$$

$$F(x) = \int_0^1 f(x) dx + \int_1^x f(x) dx$$

$$= a \left[\frac{x^2}{2} \right]_0^1 + a [x]_1^x$$

$$= \frac{1}{4} + \frac{1}{2} (x-1)$$

$$= \frac{x}{2} - \frac{1}{4}$$

$$\text{when } 2 \leq x < 3, \quad F(x) = \int_0^1 f(x) dx + \int_1^2 f(x) dx + \int_2^x f(x) dx$$

$$= \frac{a}{2} + a + 3ax - \frac{ax^2}{2} - 6a + \frac{4a}{2}$$

$$= -\frac{5a}{2} + 3ax - \frac{ax^2}{2}$$

$$= -\frac{x^2}{4} + \frac{3x}{2} - \frac{5}{4}$$