

## HW 8

**Group 1****Grade:**

If  $X$  is uniformly distributed over  $(a, b)$ ,  $a < b$ , what is the probability density function of  $Y = cX + d$  for any constants  $c$  and  $d$ .

**Group 2****Grade:**

A die is biased in such a way that even numbers are three times as likely to be rolled as odd numbers. Approximate the probability that the number 5 will appear at most 15 times in 100 throws.

**Group 3****Grade:**

If  $Y$  has an exponential distribution with mean  $\frac{1}{\lambda}$ , find (as a function of  $\lambda$ ) the median of  $Y$ .

**Group 4****Grade:**

The random variable  $X$  has probability density function

$$f_X(x) = \begin{cases} cx & 0 \leq x \leq 2 \\ 0 & \text{otherwise} \end{cases}$$

1. What is the constant  $c$  to make the  $f_X$  a valid PDF? The result will be used in the following questions.
2. Find the CDF of  $X$ .
3. Find  $\mathbb{E}[X]$  and  $\text{Var}[X]$ .

The CDF of random variable  $Y$  is

$$F_Y(y) = \begin{cases} 0 & y < -1 \\ (x+1)/2 & -1 \leq y < 1 \\ 1 & y \geq 1 \end{cases}$$

1. Find the PDF of  $Y$ .
2. Find  $\mathbb{E}[Y]$  and  $\text{Var}[Y]$ .

**Group 5****Grade:**

$X$  is a uniform random variable with expected value  $\mu_X = 7$  and variance  $\text{Var}[X] = 3$ . What is the PDF of  $X$ ?