

Seminar 1

Probabilities

DEDP

1. Let A be a continuous r.v. with distribution $\mathcal{U} [0, \pi]$
 - a. Draw the PDF of A
 - b. Compute the probability that $A > 1$
 - c. Compute the probability that $A \in (0, 2)$
 - d. Draw the CDF function and write its mathematical expression
 - e. What is the distribution of $B = A - 2$?
2. Let A be a r.v. with distribution $\mathcal{N} (\mu = 1, \sigma^2 = 2)$.
 - a. Compute the probability that $A \in [2, 4]$
 - b. What is the distribution of $B = A - 2$?
 - c. What is the maximum value of $w_A(x)$ and for what x is it reached?
3. Let A be a **discrete** random variable with uniform distribution $\mathcal{U} [0, 10]$
 - a. How many different realizations of A are possible?
 - b. Draw the PMF of A
 - c. Find the probability that A is an odd number
 - d. Find the probability that $A \in [3, 7]$
4. Compute the probability that three r.v. X, Y and Z i.i.d. $\mathcal{N}(-1, 1)$ are all positive simultaneously
5. Consider 3 three normal random variables $A \sim \mathcal{N} (\mu = 1, \sigma^2 = 3)$, $B \sim \mathcal{N} (\mu = -4, \sigma^2 = 3)$, $C \sim \mathcal{N} (\mu = 5, \sigma^2 = 3)$.
 - a. Is it more likely that (A, B, C) has values around $(2, -6, 3)$ or around $(-2, -3, 2)$?
 - b. Find a set of values (x, y, z) such that (A, B, C) are as likely to be in a vicinity of (x, y, z) as in a vicinity of $(2, -6, 3)$.