

# Seminar 1

## Probabilities

### DEDP

1. Let  $A$  be a continuous r.v. with distribution  $\mathcal{U}[0, 6]$ 
  - 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. Knowing that the IQ score follows a distribution  $\mathcal{N}(\mu = 100, \sigma = 15)$ , find:
  - a. The probability that a random person has IQ score  $> 130$
  - b. If the total population is 8 billion, how many people have IQ smaller than 75
4. 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  $A \in [3, 7]$
5. Compute the probability that three r.v.  $X, Y$  and  $Z$  i.i.d.  $\mathcal{N}(-1, 1)$  are all positive simultaneously
6. Compute the probability that at least one of three r.v.  $X, Y$  and  $Z$  i.i.d.  $\mathcal{N}(-1, 1)$  is positive.
7. Compute the average value, the average squared value, and the variance for a continuous random variable with the uniform distribution  $\mathcal{U}[2, 10]$ .