

## TUTORIAL - 1

## UNIT-1 (RANDOM VARIABLES) Max. Marks: 20.

- ①. A random Variable  $X$  has the following probability distribution

$X:$	-2	-1	0	1	2	3
$P(X):$	0.1	$k$	0.2	$2k$	0.3	$3k$

- i) Find  $k$     ii) Find  $P(X < 2)$ ,  $P(|X| < 2)$  and  
 (iii) CDF of  $X$ .

- ②. The pdf of a random Variable  $X$  is given by  
 $f(x) = \frac{x}{8}$ ,  $3 < x < 5$ . Find  $P(X < 4)$ ,  $P(X > 3.5)$   
 and  $P(4 < X < 5)$ .

- ③. If  $X$  is a discrete random Variable with pmf  
 $P(x) = \frac{1}{k^x}$ ,  $x = 1, 2, 3, \dots$ . Find its MGF and hence  
 Find the first and second moment about origin.

- ④. A random Variable  $X$  has a density function given  
 by  $f(x) = \begin{cases} 2e^{-2x}, & x \geq 0 \\ 0, & \text{otherwise} \end{cases}$ . Obtain the MGF of  $X$   
 and hence the first three moments about mean.