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# Probability Integral Transformation - Quiz

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For an additional resource on the Probability Integral Transformation, check out this explanation on Quora.

## Question 1

1/1 point (graded)

The example of the probability integral transformation given in class demonstrates which of the following?

- a. The nature of the relationship between the PDF and the CDF for all types of distributions
- b. The result that if you transform a random variable by its own CDF, the resulting distribution will be uniform [0,1] ✔
- c. That the PDF and the CDF are equivalent functions for uniformly-distributed random variables
- d. If X is a uniformly-distributed random variable, then the CDF is also uniformly distributed

▾ Module 5: Moments of a Random Variable, Applications to Auctions, & Intro to Regression

**Moments of a Distribution and Auctions**
Finger Exercises due Oct 31, 2016 at 05:00 IST

**Expectation, Variance, and an Introduction to Regression**
Finger Exercises due Oct 31, 2016 at 05:00 IST

**Module 5: Homework**
Homework due Oct 24, 2016 at 05:00 IST

▸ Exit Survey

**Explanation**
Transforming a continuous random variable by its CDF yields a random variable that is uniformly distributed.

Submit You have used 1 of 2 attempts

✔ Correct (1/1 point)

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