

MITx: 6.041x Introduction to Probability - The Science of Uncertainty



Unit 0: Overview

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- Unit 1: Probability models and axioms
- Unit 2: Conditioning and independence
- Unit 3: Counting
- Unit 4: Discrete random variables
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Unit overview

Lec. 8: Probability density functions

Exercises 8 due Mar 16, 2016 at 23:59 UT

Lec. 9: Conditioning on an event; Multiple r.v.'s

Exercises 9 due Mar 16, 2016 at 23:59 UT Unit 5: Continuous random variables > Problem Set 5 > Problem 6 Vertical: True or False II

■ Bookmark

Problem 6: True or False II

(3/3 points)

Determine whether each of the following statement is true (i.e., always true) or false (i.e., not always true).

1. Let X be a random variable that takes values between 0 and c only, for some $c \geq 0$, so that $\mathbf{P}(0 \leq X \leq c) = 1$. Then, $\mathrm{var}(X) \leq c^2/4$.



2. X and Y are continuous random variables. If $X\sim N(\mu,\sigma^2)$ (i.e., normal with mean μ and variance σ^2), Y=aX+b, and a>0, then $Y\sim N(a\mu+b,a\sigma^2)$.



3. The expected value of a non-negative continuous random variable X, which is defined by $\mathbf{E}[X] = \int_0^\infty x f_X(x) dx$, also satisfies $\mathbf{E}[X] = \int_0^\infty \mathbf{P}(X>t) \mathrm{d}t$.



You have used 1 of 1 submissions

DISCUSSION

Click "Show Discussion" below to see discussions on this problem.

Lec. 10: Conditioning on a random variable; Independence; Bayes' rule Exercises 10 due Mar

16, 2016 at 23:59 UT 🗗

Standard normal table

Solved problems

Problem Set 5

Problem Set 5 due Mar 16, 2016 at 23:59 UT 🗹

Unit summary

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