

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

■ Bookmarks

Unit 0: Overview

- EntranceSurvey
- Unit 1: Probability models and axioms
- Unit 2: Conditioning and independence
- Unit 3: Counting
- Unit 4: Discrete random variables
- ▼ Unit 5: Continuous random variables

**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 1 Vertical: Normal random variables

■ Bookmark

## Problem 1: Normal random variables (5/5 points)

Let X and Y be normal random variables with means  $\mathbf{0}$  and  $\mathbf{2}$ , respectively, and variances  $\mathbf{1}$  and  $\mathbf{9}$ , respectively. Find the following, using the standard normal table . Express your answers to an accuracy of 4 decimal places.

1. 
$$\mathbf{P}(X > 0.75) = \boxed{0.2266274}$$

2. 
$$\mathbf{P}(X \le -1.25) = \boxed{0.1056498}$$

3. Let Z=(Y-3)/4. Find the mean and the variance of Z.

$$\mathbf{E}[Z] = \boxed{-1/4}$$

$$\mathbf{var}(Z) = \boxed{9/16}$$

4.  $\mathbf{P}(-1 \le Y \le 2) = \boxed{0.3413447}$ 

You have used 1 of 2 submissions

Printable problem set available here.

## 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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