Exercise: Chebyshev inequality

(1/1 point)

Let Z be normal with zero mean and variance equal to 4. For this case, the Chebyshev inequality yields:

$\mathbf{P}(|Z| \geq 4) \leq$ 1/4 ✔ **Answer:** 0.25

Answer:
We have

$$\mathbf{P}(|Z| \geq 4) \leq \frac{\mathbf{var}(Z)}{4^2} = \frac{4}{4^2} = \frac{1}{4}.$$

You have used 1 of 2 submissions