

Week-3 Continuous Variables Distribution

Answer the following questions

1. Let X be a random variable with PDF given by

$$f_X(x) = \begin{cases} cx^2 & |x| \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

- Find the constant c
- Find EX and $\text{Var}(X)$.
- Find $P(X \geq 1/2)$

2. Let X be a continuous random variable with PDF

$$f_X(x) = \begin{cases} 4x^3 & 0 < x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

Find $P(X \leq 2/3 | X > 1/3)$

3. The continuous random variable X is uniformly distributed over the interval $[-1, 3]$. Find

- $E(X)$
- $\text{Var}(X)$

(c) $E(X^2)$

(d) $P(X < 1.4)$

A total of 40 observations of X are made.

(e) Find the probability that at least 10 of these observations are negative.

5. The continuous random variable X is uniformly distributed over the interval $[-2, 7]$.

(a) Write down fully the probability density function $f(x)$ of X .

(b) Sketch the probability density function $f(x)$ of X .

Find

(c) $E(X^2)$,

(d) $P(-0.2 < X < 0.6)$.