Reference Exercise Problems: Text Book, 5.8 Exercises.

Homework problems

Problem 1 Let X be a continuous random variable with probability density function

$$f(x) = \begin{cases} \frac{1}{2} & \text{for } 1 \le x \le 2\\ \frac{1}{2} & \text{for } 3 \le x \le 4\\ 0 & \text{for elsewere} \end{cases}$$
(1)

- 1. Draw the graph of f.
- 2. Determine the distribution function F of X, and draw its graph.

Problem 2 Let a continuous random variable X be given that takes values in [0, 1], and whose distribution function F satisfies

$$F(x) = -x + 2x^2 - x^4 \text{ for } 0 \le x \le 1.$$
(2)

- 1. Compute $P(\frac{1}{4} \le x \le \frac{3}{4})$
- 2. What is the probability density function of X?

Problem 3 The probability density function f of a continuous random variable X is given by:

$$f(x) = \begin{cases} cx+3 & \text{for } -3 \le x \le -2\\ 3-cx & \text{for } 2 \le x \le 3\\ 0 & \text{for elsewere} \end{cases}$$
(3)

- 1. Compute c.
- 2. Compute the distribution function of X.

Problem 4 Compute the median of an $Exp(\lambda)$ distribution.

Problem 5 Compute the median of a Par(12) distribution.