

2. $f(x) = \frac{1}{10}$ for $-5 \leq x \leq 5$ and $= 0$ otherwise

a. $P(X < 0) = \int_{-5}^0 \frac{1}{10} dx = .5.$

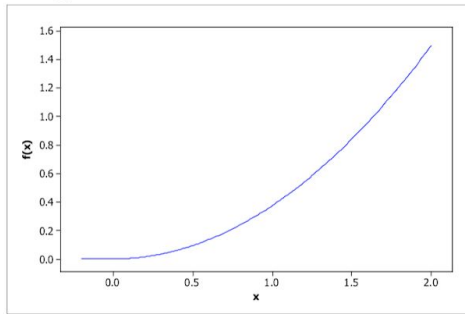
b. $P(-2.5 < X < 2.5) = \int_{-2.5}^{2.5} \frac{1}{10} dx = .5.$

c. $P(-2 \leq X \leq 3) = \int_{-2}^3 \frac{1}{10} dx = .5.$

d. $P(k < X < k + 4) = \int_k^{k+4} \frac{1}{10} dx = \frac{1}{10} x \Big|_k^{k+4} = \frac{1}{10} [(k+4) - k] = .4.$

5.

a. $1 = \int_{-\infty}^{\infty} f(x) dx = \int_0^2 kx^2 dx = \frac{kx^3}{3} \Big|_0^2 = \frac{8k}{3} \Rightarrow k = \frac{3}{8}.$



b. $P(0 \leq X \leq 1) = \int_0^1 \frac{3}{8} x^2 dx = \frac{1}{8} x^3 \Big|_0^1 = \frac{1}{8} = .125.$

c. $P(1 \leq X \leq 1.5) = \int_1^{1.5} \frac{3}{8} x^2 dx = \frac{1}{8} x^3 \Big|_1^{1.5} = \frac{1}{8} \left(\frac{3}{2}\right)^3 - \frac{1}{8} (1)^3 = \frac{19}{64} = .296875.$

d. $P(X \geq 1.5) = 1 - \int_{1.5}^2 \frac{3}{8} x^2 dx = \frac{1}{8} x^3 \Big|_{1.5}^2 = \frac{1}{8} (2)^3 - \frac{1}{8} (1.5)^3 = .578125.$

11.

- a. $P(X \leq 1) = F(1) = \frac{1^2}{4} = .25$.
- b. $P(.5 \leq X \leq 1) = F(1) - F(.5) = \frac{1^2}{4} - \frac{.5^2}{4} = .1875$.
- c. $P(X > 1.5) = 1 - P(X \leq 1.5) = 1 - F(1.5) = 1 - \frac{1.5^2}{4} = .4375$.
- d. $.5 = F(\tilde{\mu}) = \frac{\tilde{\mu}^2}{4} \Rightarrow \tilde{\mu}^2 = 2 \Rightarrow \tilde{\mu} = \sqrt{2} \approx 1.414$.
- e. $f(x) = F'(x) = \frac{x}{2}$ for $0 \leq x < 2$, and $= 0$ otherwise.
- f. $E(X) = \int_{-\infty}^{\infty} x \cdot f(x) dx = \int_0^2 x \cdot \frac{x}{2} dx = \frac{1}{2} \int_0^2 x^2 dx = \frac{x^3}{6} \Big|_0^2 = \frac{8}{6} \approx 1.333$.
- g. $E(X^2) = \int_{-\infty}^{\infty} x^2 f(x) dx = \int_0^2 x^2 \cdot \frac{x}{2} dx = \frac{1}{2} \int_0^2 x^3 dx = \frac{x^4}{8} \Big|_0^2 = 2$, so $V(X) = E(X^2) - [E(X)]^2 = 2 - \left(\frac{8}{6}\right)^2 = \frac{8}{36} \approx .222$, and $\sigma_X = \sqrt{.222} = .471$.
- h. From g, $E(X^2) = 2$.

14.

- a. If X is uniformly distributed on the interval from A to B , then $E(X) = \int_A^B x \cdot \frac{1}{B-A} dx = \frac{A+B}{2}$, the midpoint of the interval. Also, $E(X^2) = \frac{A^2 + AB + B^2}{3}$, from which $V(X) = E(X^2) - [E(X)]^2 = \dots = \frac{(B-A)^2}{12}$.
With $A = 7.5$ and $B = 20$, $E(X) = 13.75$ and $V(X) = 13.02$.
- b. From Example 4.6, the complete cdf is $F(x) = \begin{cases} 0 & x < 7.5 \\ \frac{x-7.5}{12.5} & 7.5 \leq x < 20 \\ 1 & 20 \leq x \end{cases}$.
- c. $P(X \leq 10) = F(10) = .200$; $P(10 \leq X \leq 15) = F(15) - F(10) = .4$.
- d. $\sigma = \sqrt{13.02} = 3.61$, so $\mu \pm \sigma = (10.14, 17.36)$. Thus, $P(\mu - \sigma \leq X \leq \mu + \sigma) = P(10.14 \leq X \leq 17.36) = F(17.36) - F(10.14) = .5776$.
Similarly, $P(\mu - 2\sigma \leq X \leq \mu + 2\sigma) = P(6.53 \leq X \leq 20.97) = 1$.

29.

- a. .9838 is found in the 2.1 row and the .04 column of the standard normal table so $c = 2.14$.
- b. $P(0 \leq Z \leq c) = .291 \Rightarrow \Phi(c) - \Phi(0) = .2910 \Rightarrow \Phi(c) - .5 = .2910 \Rightarrow \Phi(c) = .7910 \Rightarrow$ from the standard normal table, $c = .81$.
- c. $P(c \leq Z) = .121 \Rightarrow 1 - P(Z < c) = .121 \Rightarrow 1 - \Phi(c) = .121 \Rightarrow \Phi(c) = .879 \Rightarrow c = 1.17$.
- d. $P(-c \leq Z \leq c) = \Phi(c) - \Phi(-c) = \Phi(c) - (1 - \Phi(c)) = 2\Phi(c) - 1 = .668 \Rightarrow \Phi(c) = .834 \Rightarrow c = 0.97$.
- e. $P(c \leq |Z|) = 1 - P(|Z| < c) = 1 - [\Phi(c) - \Phi(-c)] = 1 - [2\Phi(c) - 1] = 2 - 2\Phi(c) = .016 \Rightarrow \Phi(c) = .992 \Rightarrow c = 2.41$.

31. By definition, z_α satisfies $\alpha = P(Z \geq z_\alpha) = 1 - P(Z < z_\alpha) = 1 - \Phi(z_\alpha)$, or $\Phi(z_\alpha) = 1 - \alpha$.

- a. $\Phi(z_{.0055}) = 1 - .0055 = .9945 \Rightarrow z_{.0055} = 2.54$.
- b. $\Phi(z_{.09}) = .91 \Rightarrow z_{.09} \approx 1.34$.
- c. $\Phi(z_{.663}) = .337 \Rightarrow z_{.663} \approx -.42$.