Section 3.1

1. Let X be a continuous random variable with pdf

$$f(x) = \begin{cases} x & 0 \le x \le 1, \\ 2 - x & 1 \le x \le 2, \\ 0 & \text{otherwise.} \end{cases}$$

- (a) Sketch the pdf of X. If you are sitting next to a wall, sketch it on the wall!
- (b) Find the cdf of X and sketch it (on a wall, if you are next to one).
- (c) What is P(X < 1.5)?
- (d) Find a value  $\eta_{0.75}$  such that  $P(X \le \eta_{0.75}) = 0.75$ .
- 2. Suppose that a continuous random variable X has pdf f(x) = kx(4-x) for  $0 \le x \le 4$ , and f(x) = 0 otherwise.
  - (a) Sketch this pdf (on a wall, if you are next to one). Then, without computing anything, sketch the cdf of X (make your best guess of what this looks like).

(b) What is the value of k?

(c) Find P(X > 3 or X < 1).

3. Suppose that the cdf of a random variable X is F(x) = 1 - e<sup>-5x</sup> for x > 0, and F(x) = 0 otherwise.
(a) What is the pdf of X? Sketch both the pdf and the cdf (on a wall...).

(b) What is  $P\left(\frac{1}{4} < X < \frac{1}{3}\right)$ ? Can you get this from *either* the cdf or the pdf?

4. Random variable X has pdf

$$f(x) = \begin{cases} ax + bx^2 & 0 < x < 1, \\ 0 & \text{otherwise.} \end{cases}$$

Furthermore,  $P(X < \frac{1}{2}) = \frac{3}{16}$ . What is the median of X?

- 5. Let Y be a random variable with pdf given by  $f(y) = \begin{cases} \frac{y}{2} & \text{if } 0 \le y \le 2, \\ 0 & \text{otherwise.} \end{cases}$ 
  - (a) Find a value  $\eta_{0.25}$  such that  $P(Y \le \eta_{0.25}) = 0.25$ .

(b) What is the median of Y?