MATH 351 Problem Set 6 Due November 8, 2012

1. Suppose

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

Is there a value of c for which f is a probability density function? Why or why not?

2. Suppose that

$$f(x) = \begin{cases} c(3x - x^2) & \text{if } 0 \le x \le 2\\ 0 & \text{otherwise} \end{cases}$$

is the probability density function of the random variable X.

- (a) Find c.
- (b) Find $P\{-1 \le x \le 1\}$.
- (c) Find E[X].
- 3. Suppose X is a random variable with probability density function

$$f(x) = \begin{cases} cxe^{-x} & \text{if } x \ge 2\\ 0 & \text{otherwise.} \end{cases}$$

- (a) Find c.
- (b) Find E[X].
- 4. Describe, in words, whether you think the likelihood of a hurricane during a given period of time is best described in terms of a Poisson distribution or a uniform distribution. Give reasons for your answer.
- 5. Trains leaving Penn Station, New York to New Jersey leave the station every ten minutes. A man arrives at the station at a random time. Let X be the time he will have to wait for the next train to leave.
 - (a) What kind of random variable is X?
 - (b) What is $P\{X \ge 4\}$?

- (c) Find E[X] and Var(X).
- 6. Suppose that X is a uniform random variable on the interval [-1, 1]. Find the probability density functions of X, |X|, and e^X .