

Problem Solutions – Chapter 4

Problem 4.1.1

The CDF of X is

$$F_X(x) = \begin{cases} 0 & x < -1 \\ (x+1)/2 & -1 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$$

Each question can be answered by expressing the requested probability in terms of $F_X(x)$.

(a)

$$P[X > 1/2] = 1 - P[X \leq 1/2] = 1 - F_X(1/2) = 1 - 3/4 = 1/4$$

(b) This is a little trickier than it should be. Being careful, we can write

$$P[-1/2 \leq X < 3/4] = P[-1/2 < X \leq 3/4] + P[X = -1/2] - P[X = 3/4]$$

Since the CDF of X is a continuous function, the probability that X takes on any specific value is zero. This implies $P[X = 3/4] = 0$ and $P[X = -1/2] = 0$. (If this is not clear at this point, it will become clear in Section 4.6.) Thus,

$$P[-1/2 \leq X < 3/4] = P[-1/2 < X \leq 3/4] = F_X(3/4) - F_X(-1/2) = 5/8$$

(c)

$$P[|X| \leq 1/2] = P[-1/2 \leq X \leq 1/2] = P[X \leq 1/2] - P[X < -1/2]$$

Note that $P[X \leq 1/2] = F_X(1/2) = 3/4$. Since the probability that $P[X = -1/2] = 0$, $P[X < -1/2] = P[X \leq -1/2]$. Hence $P[X < -1/2] = F_X(-1/2) = 1/4$. This implies

$$P[|X| \leq 1/2] = P[X \leq 1/2] - P[X < -1/2] = 3/4 - 1/4 = 1/2$$

(d) Since $F_X(1) = 1$, we must have $a \leq 1$. For $a \leq 1$, we need to satisfy

$$P[X \leq a] = F_X(a) = \frac{a+1}{2} = 0.8$$

Thus $a = 0.6$.

Yates And Goodman Solutions Manual

Victor M. Corman



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Handbook of Mathematics for Engineers and Scientists Andrei D. Polyenin, Alexander V. Manzhirov, 2006-11-27
Covering the main fields of mathematics this handbook focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology The authors describe formulas methods equations and solutions that are frequently used in scientific and engineering applications and present classical as well as newer solution methods for various mathematical equations The book supplies numerous examples graphs figures and diagrams and contains many results in tabular form including finite sums and series and exact solutions of differential integral and functional equations Probability and Stochastic Processes
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