

Assignment for Friday, October 10:

To Hand In:

Remember: Reasoning and clarity of explanation are important!

1. Suppose that A and B are independent events.
 - a. Prove that A and B^c are also independent events. [Hint: $A = (A \cap B) \cup (A \cap B^c)$, and the events $A \cap B$ and $A \cap B^c$ are mutually exclusive.]
 - b. Prove that A^c and B are independent.
 - c. Prove that A^c and B^c are independent.
 - d. Prove that $P(A \cup B) = 1 - (1 - P(A))(1 - P(B))$.

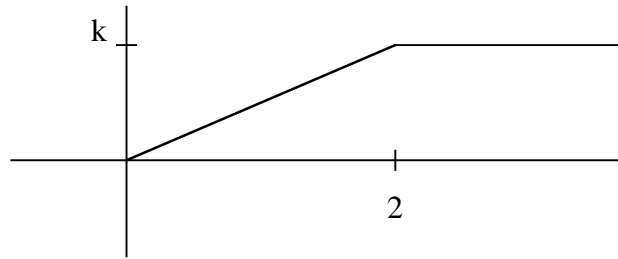
2. Define the random variable X to be the number of heads in four flips of a fair coin.
 - a. What values does X take on?
 - b. For each value of X, list the outcomes that give that value.
 - c. Find the probability mass function (pmf) $f(x)$ of X.
 - d. Plot the probability mass function $f(x)$ of X.
 - e. Find the cumulative distribution function (cdf) $F(x)$ of X.
 - f. Graph the cumulative distribution function $F(x)$ of X.

3. (Be careful with notation -- You may need to review the handout on writing and grading guidelines before writing up this problem.!)
 X is a continuous random variable with probability density function (pdf)

$$f(x) = \begin{cases} \frac{C}{x^3} & \text{if } x > 1 \\ 0 & \text{if } x \leq 1 \end{cases}$$

- a. Find C.
- b. Carefully graph $f(x)$.
- c. Find $P(1 < x < 2)$.
- d. Find the cumulative distribution function (cdf) $F(x)$ of X. State your final answer carefully.
- e. Carefully graph the cdf $F(x)$ of X.

4. The graph of the cumulative distribution function (cdf) $F(X)$ of the continuous random variable X is shown here:



- What is k ? How do you know?
- Find a formula for the cdf $F(X)$. (You will need more than one part to the formula. Be sure you define the function for all real values x .)
- Find the probability that X is between 0 and 1.
- Find a formula for the probability distribution function (pdf) $f(x)$ of X . (Heed the cautions in part (b).)
- Graph the pdf $f(x)$.
- What kind of random variable is X ? How do you know?