

**Assignment for Friday, October 10:**

*To Hand In:*

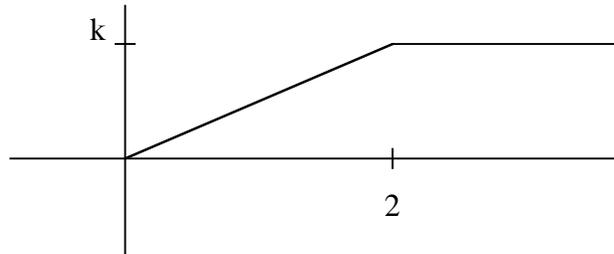
Remember: Reasoning and clarity of explanation are important!

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?