

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$P(-1 \leq X \leq 2)$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$P(-1 \leq X \leq 2) = \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx =$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$P(-1 \leq X \leq 2) = \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$P(-1 \leq X \leq 2) = \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} \end{aligned}$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} \end{aligned}$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

$$P(|X| > 1)$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

$$P(|X| > 1) = 2P(X > 1) =$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

$$P(|X| > 1) = 2P(X > 1) = 2 \left[-\frac{1}{2(1+x)} \right]_{x=1}^{x=\infty}$$

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

$$P(|X| > 1) = 2P(X > 1) = 2 \left[-\frac{1}{2(1+x)} \right]_{x=1}^{x=\infty} = \frac{1}{2}.$$

Question d) No.

IMM - DTU

02405 Probability
2003-10-13
BFN/bfn

Question a)

Question b) We apply the formula on page 263 for a density

$$P(a \leq X \leq b) = \int_a^b f(x) dx$$

We get

$$\begin{aligned} P(-1 \leq X \leq 2) &= \int_{-1}^2 \frac{1}{2(1+|x|)^2} dx = \int_{-1}^0 \frac{1}{2(1-x)^2} dx + \int_0^2 \frac{1}{2(1+x)^2} dx \\ &= \left[\frac{1}{2(1-x)} \right]_{x=-1}^{x=0} + \left[-\frac{1}{2(1+x)} \right]_{x=0}^{x=2} = \frac{1}{2} - \frac{1}{4} + \frac{1}{2} - \frac{1}{6} = \frac{7}{12} \end{aligned}$$

Question c) The distribution is symmetric so

$$P(|X| > 1) = 2P(X > 1) = 2 \left[-\frac{1}{2(1+x)} \right]_{x=1}^{x=\infty} = \frac{1}{2}.$$

Question d) No. (the integral $\int_0^{\infty} x \frac{1}{2(1+x)^2} dx$ does not exist).