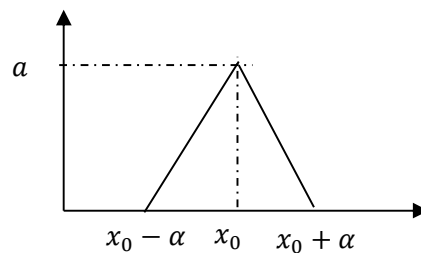


Tutorial 2

Exercise 1:

- Test if the function reported in the figure below is a probability density function.
- Compute the distribution function and plot it.



Exercise 2:

Suppose the height of clouds above the ground at some location is a Gaussian random variable X with mean and variance equal to 1830 m and 460 m, respectively.

Find the probability that clouds will be higher than 2750 m.

Exercise 3

Plot the binomial density and distribution functions for $N=6$ and $p=0.25$.

Exercise 4

Let us consider a box containing 5 red, 35 green and 60 blue balls. Let us define a discrete random variable X to have values $x_1 = 1$, $x_2 = 2$, and $x_3 = 3$ when a red or green or blue ball is selected. Determine and plot the probability density and distribution functions.

Exercise 5:

A discrete random variable X have possible values $x_i = i^2$ with $i = 1, 2, 3$, which occur with probabilities 0.4, 0.1, and 0.5, respectively.

Find the first and second moments in addition to the variance.

Exercise 6:

The characteristic function for a Gaussian random variable X having mean value of 0 is:

$$\phi_X(\omega) = \exp(-\sigma_x^2 \omega^2 / 2)$$

Find the moments of X using $\phi_X(\omega)$.

Exercise 7:

Let X be random variable with probability density function

$$f_X(x) = \begin{cases} \frac{x}{2}, & 0 < x \leq 2 \\ 0 & \text{otherwise} \end{cases}$$

Find the pdf of $Y = T(X) = e^{-X}$.