

True/False - No explanation needed. (For each: 1 point if correct, 0 points if not answered, -1 points if incorrect)

1. The function $f(x) = 2$ for $\frac{1}{4} \leq x \leq \frac{3}{4}$, $f(x) = 5$ for all $x \in \mathbb{Z}$, and $f(x) = 0$ otherwise. $f(x)$ is a valid PDF. True/False

True. We have $\int_{-\infty}^{\infty} f(x) dx = 1$, and $f(x)$ is nonnegative.

2. If $f(x)$ is a PDF, then we necessarily have

$$\int_0^{\infty} f(x) dx \geq \int_5^{\infty} f(x) dx$$

True/False

True. This is saying $P(0 \leq X \leq \infty) \geq P(5 \leq X \leq \infty)$

Problems - Needs justification.

1. Call $f(x) = \frac{2}{(2+x)^2}$ for $0 \leq x < \infty$ and 0 otherwise.

- (a) Verify this is a valid PDF
(b) What is the CDF?
(c) If X is the random variable with PDF $f(x)$, what is $P(1 \leq X < \infty)$?

(10 points)

(a)

$$\int_0^{\infty} f(x) dx = \int_0^{\infty} \frac{2}{(2+x)^2} dx = -\frac{2}{2+x} \Big|_0^{\infty} = 0 - (-1) = 1$$

also $f(x)$ is nonnegative.

- (b) The CDF $F(x) = 0$ for $x < 0$ and $1 - \frac{2}{2+x}$ for $x \geq 0$.

(c) This is

$$\int_1^{\infty} \frac{2}{(2+x)^2} dx = -\frac{2}{2+x} \Big|_1^{\infty} = \frac{2}{3} - \frac{2}{4} = \frac{1}{6}$$