

Quiz 8 Solutions

Solve the following problems. Be sure to write any improper integral as the correct limit statement.

1.) $\int_0^2 \frac{1}{\sqrt{2-x}} dx$

Solution:

$$\begin{aligned} \int_0^2 \frac{1}{\sqrt{2-x}} dx &= \lim_{r \rightarrow 2^-} \int_0^r \frac{1}{\sqrt{2-x}} dx \\ &= \lim_{r \rightarrow 2^-} -2\sqrt{2-x} \Big|_0^r \\ &= \lim_{r \rightarrow 2^-} -2\sqrt{2-r} + 2\sqrt{2} = 2\sqrt{2} \blacksquare \end{aligned}$$

2.) A r.v. Y has sample space $S = [2, \infty)$ and pdf of the form $f(y) = \frac{A}{y^3}$.

a) Find the value of A that normalizes the pdf.

Solution:

$$\begin{aligned} 1 &= \int_2^\infty \frac{A}{y^3} dy = \lim_{R \rightarrow \infty} \int_2^R \frac{A}{y^3} dy \\ &= \lim_{R \rightarrow \infty} A \left[-\frac{1}{2y^2} \right]_2^R = A \lim_{R \rightarrow \infty} \left[-\frac{1}{2R^2} + \frac{1}{8} \right] \\ &= \frac{A}{8} \end{aligned}$$

So, $A = 8$. \blacksquare

b) What is the probability that an observation for Y is in the range $2 \leq Y \leq 4$?

Solution:

$$\begin{aligned} \mathbb{P}(2 \leq Y \leq 4) &= \int_2^4 \frac{8}{y^3} dy \\ &= \left[-\frac{4}{y^2} \right]_2^4 \\ &= -\frac{1}{4} + 1 = \frac{3}{4} \blacksquare \end{aligned}$$