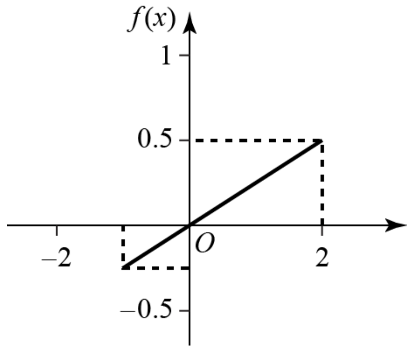
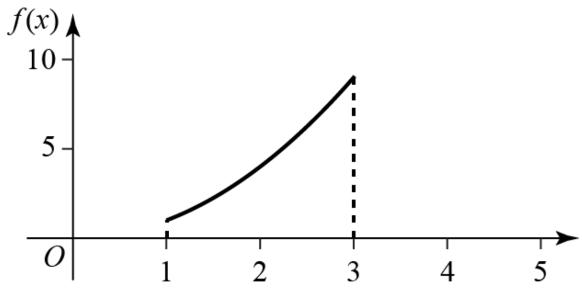
Continuous distributions 3A

1 a Sketching the function:



There are negative values for f(x) when $-1 \leqslant x < 0$, so this is not a probability density function.

b Sketching the function:



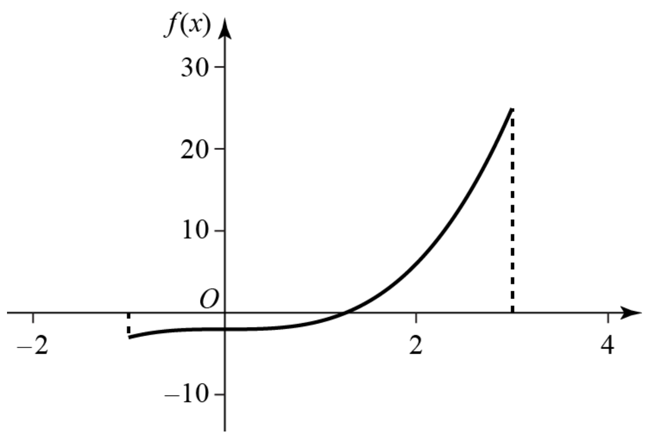
There is no negative value of f(x)

Area under $f(x) = \int_1^3 x^2 \, dx = \left[\frac{x^3}{3}\right]_1^3 = \frac{27}{3} - \frac{1}{3} = \frac{26}{3}$

Area is not equal to 1, therefore this is not a valid probability density function.

c When f(x) = 0, $x = 2^{\frac{1}{3}} = 1.26$ (2 d.p). So for $-1 \leqslant x < 1.26$, f(x) < 0. As there are negative values for f(x), this is not a probability density function.

Alternatively, reach this result by sketching the function:



2 The area under the curve must equal 1, so:

$$\int_{-4}^{-2} k(x^2-1)\,dx = 1$$

$$k\left[\frac{x^3}{3}-x\right]_{-4}^{-2} = 1$$

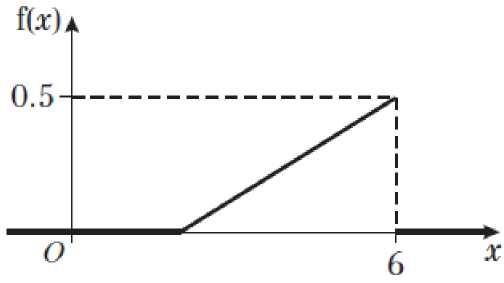
$$k\left(\left(-\frac{8}{3}+2\right)-\left(-\frac{64}{3}+4\right)\right) = 1$$

$$k\left(\frac{56}{3}-2\right) = 1$$

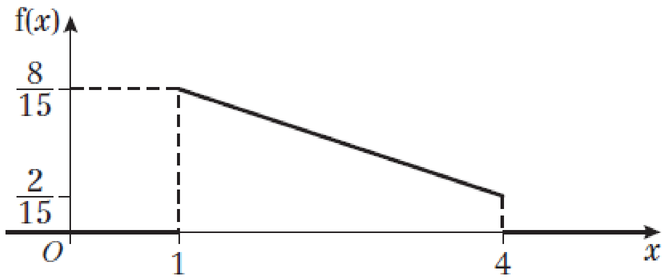
$$\frac{50}{3}k = 1$$

$$k = \frac{3}{50}$$

3 a For the non-zero parts of the function, its graph is a straight line running from (2, 0) to (6, 0.5).



b For the non-zero parts of the function, its graph is a straight line running from $\left(1, \frac{8}{15}\right)$ to $\left(4, \frac{2}{15}\right)$.



4 a The area under the curve must equal 1, so:

$$\int_{1}^{3} kx\,dx = 1$$

$$\left[\frac{kx^2}{2}\right]_{1}^{3} = 1$$

$$\frac{9k}{2}-\frac{k}{2} = 1$$

$$4k = 1$$

$$k = \frac{1}{4}$$

4 b $\int_0^3 kx^2\,dx = 1$

$$\left[\frac{kx^3}{3}\right]_0^3 = 1$$

$$\frac{27k}{3} = 1$$

$$9k = 1$$

$$k = \frac{1}{9}$$

c $$\int_{-1}^{2} k(1+x^2)dx = 1$$

$$k\left[x + \frac{x^3}{3}\right]_{-1}^{2} = 1$$

$$k\left(\left(2+\frac{8}{3}\right) - \left(-1-\frac{1}{3}\right)\right) = 1$$

$$k\left(3+\frac{9}{3}\right) = 1$$

$$6k = 1$$

$$k = \frac{1}{6}$$

5 a The area under the curve must equal 1, so:

$$\int_0^2 k(4-x)dx = 1$$

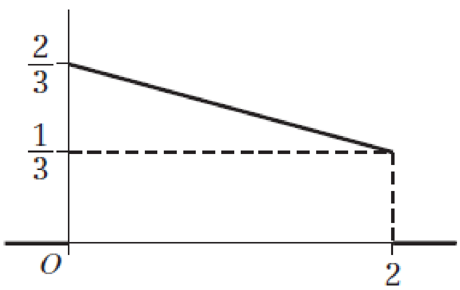
$$k\left[4x - \frac{x^2}{2}\right]_0^2 = 1$$

$$k(8-2) = 1$$

$$6k = 1$$

$$k = \frac{1}{6}$$

b For the non-zero parts of the function, its graph is a straight line running from $\left(0, \frac{2}{3}\right)$ to $\left(2, \frac{2}{3}\right)$.



5 c $\mathrm{P}(X>1)=\int_1^2 \frac{1}{6}(4-x)\,\mathrm{d}x=\left[\frac{2}{3}x-\frac{1}{12}x^2\right]_1^2$

$$=\left(\frac{4}{3}-\frac{1}{3}\right)-\left(\frac{2}{3}-\frac{1}{12}\right)=\frac{1}{3}+\frac{1}{12}=\frac{5}{12}$$

6 a The area under the curve must equal 1, so:

$$\int_0^2 kx^2(2-x)\,\mathrm{d}x=1$$

$$k\left[\frac{2x^3}{3}-\frac{x^4}{4}\right]_0^2=1$$

$$k\left(\frac{16}{3}-\frac{16}{4}\right)=1$$

$$\frac{16k}{12}=1$$

$$k=\frac{3}{4}=0.75$$

b $\mathrm{P}(0<X<1)=\int_0^1 \frac{3}{4}x^2(2-x)\,\mathrm{d}x=\left[\frac{1}{2}x^3-\frac{3}{16}x^4\right]_0^1=\frac{5}{16}$

7 a The area under the curve must equal 1, so:

$$\int_1^4 kx^3\,\mathrm{d}x=1$$

$$\left[\frac{kx^4}{4}\right]_1^4=1$$

$$\frac{256k}{4}-\frac{k}{4}=1$$

$$\frac{255k}{4}=1$$

$$k=\frac{4}{255}$$

b $\int_1^2 \frac{4}{255}x^3\,\mathrm{d}x=\left[\frac{1}{255}x^4\right]_1^2=\frac{15}{255}=\frac{1}{17}=0.0588$ (4 d.p.)

8 a The area under the curve must equal 1, so:

$$\int_0^2 k\,\mathrm{d}x+\int_2^3 k(2x-3)\,\mathrm{d}x=1$$

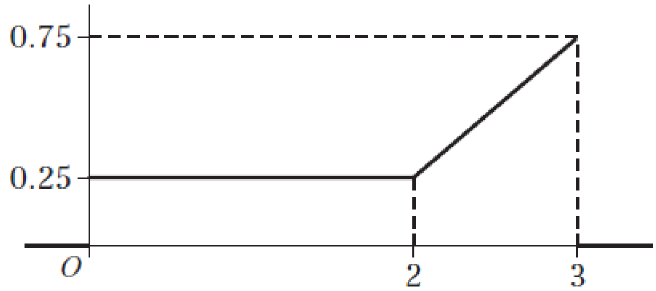
$$\left[kx\right]_0^2+\left[kx^2-3kx\right]_2^3=1$$

$$2k+\left[(9k-9k)-(4k-6k)\right]=1$$

$$2k+2k=1$$

$$k=\frac{1}{4}=0.25$$

8 b For the non-zero parts of the function, its graph is a horizontal line running from (0, 0.25) to (2, 0.25) and then a straight line from (2, 0.25) to (3, 0.75).



c $P(X<1)=\int_0^1 0.25\,dx=\left[0.25x\right]_0^1=0.25$

$P(Y<1)=\int_{-2}^1 \frac{3}{16}y^2 dy=\left[\frac{1}{16}y^3\right]_{-2}^1=\frac{1}{16}-\left(-\frac{8}{16}\right)=\frac{9}{16}$

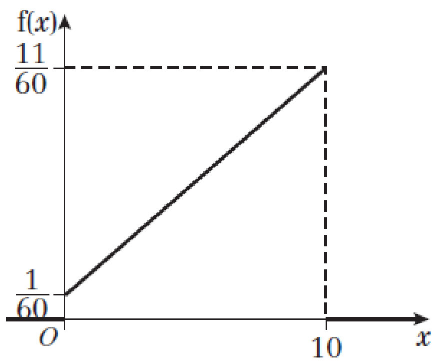
As X and Y are independent:

$P(X<1\cap Y<1)=P(X<1)\times P(Y<1)=\frac{1}{4}\times\frac{9}{16}=\frac{9}{64}$

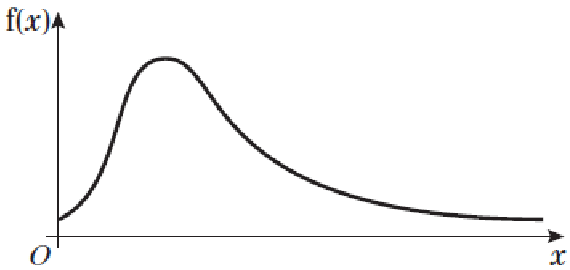
9 a $P(X<0.5)=\int_0^{0.5}\frac{1}{60}(x+1)\,dx=\frac{1}{60}\left[0.5x^2+x\right]_0^{0.5}$

$=\frac{1}{60}\left(\frac{1}{8}+\frac{1}{2}\right)=\frac{1}{60}\times\frac{5}{8}=\frac{1}{96}=0.0104$ (4 d.p.)

b For the non-zero parts of the function, its graph is a straight line running from $\left(0, \frac{1}{60}\right)$ to $\left(10, \frac{11}{60}\right)$.



9 c By definition, every visitor would spend some time (however short) on the site, but the probability of spending a long time on the site would be very low but not become zero as x gets larger. So in reality the probability density might look like this:



10 a The area under the curve must equal 1, so:

$$\int_1^5 \frac{k}{x}\,\mathrm{d}x = 1$$

$$\left[k \ln x\right]_1^5 = 1$$

$$k \ln 5 = 1$$

$$k = \frac{1}{\ln 5}$$

b $$\mathrm{P}(2 < X < 4) = \frac{1}{\ln 5}\int_2^4 \frac{1}{x}\,\mathrm{d}x = \frac{1}{\ln 5}\left[\ln x\right]_2^4$$

$$= \frac{1}{\ln 5}(\ln 4 - \ln 2) = \frac{\ln 2}{\ln 5}$$

11 a The area under the curve must equal 1, so:

$$\int_{-1}^4 \frac{k}{x+2}\,\mathrm{d}x = 1$$

$$\left[k \ln(x+2)\right]_{-1}^4 = 1$$

$$k \ln 6 = 1$$

$$k = \frac{1}{\ln 6}$$

b $$\mathrm{P}(1 < X < 3) = \frac{1}{\ln 6}\int_1^3 \frac{1}{x+2}\,\mathrm{d}x = \frac{1}{\ln 6}\left[\ln(x+2)\right]_1^3$$

$$= \frac{1}{\ln 6}(\ln 5 - \ln 3) = \frac{\ln 1.666\ldots}{\ln 6} = 0.285 \text{ (3 d.p.)}$$

12 a The area under the curve must equal 1, so:

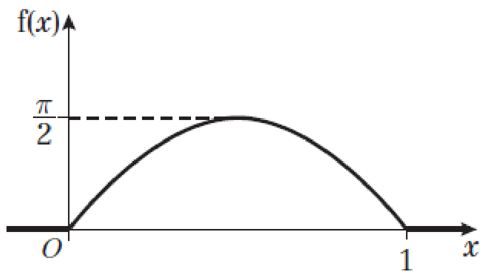
$$\int_0^1 k\sin \pi x \, dx = 1$$

$$\left[-\frac{k}{\pi}\cos \pi x\right]_0^1 = 1$$

$$\frac{k}{\pi}\left(1-(-1)\right) = 1$$

$$k = \frac{\pi}{2}$$

b For the non-zero parts of the function, its graph is a sine curve of amplitude $\frac{\pi}{2}$ running from $(0, 0)$ to $(1, 0)$.



c $P(0 < X < \frac{1}{3}) = \frac{\pi}{2}\int_0^{\frac{1}{3}} \sin \pi x \, dx = \frac{\pi}{2}\left[-\frac{1}{\pi}\cos \pi x\right]_0^{\frac{1}{3}} = -\frac{1}{4}+\frac{1}{2} = \frac{1}{4}$

Challenge

a The area under the curve must equal 1, so:

$$\int_1^{\infty} \frac{k}{t^3} \mathrm{d}t = 1$$

$$k\left[-\frac{1}{2}t^{-2}\right]_1^{\infty} = 1$$

$$k\left(0-(-)\frac{1}{2}\right) = 1$$

$$k = 2$$

b **i** $\mathrm{P}(0 < T < \frac{1}{3}) = \int_1^3 \frac{2}{t^3} \mathrm{d}t = \left[-t^{-2}\right]_1^3 = 1 - \frac{1}{9} = \frac{8}{9}$

ii $\mathrm{P}(T > 20) = \int_{20}^{\infty} \frac{2}{t^3} \mathrm{d}t = \left[-t^{-2}\right]_{20}^{\infty} = \frac{1}{20^2} = \frac{1}{400}$

c $\mathrm{P}(p < T < 2p) = \int_p^{2p} \frac{2}{t^3} \mathrm{d}t = \left[-t^{-2}\right]_p^{2p} = \frac{1}{p^2} - \frac{1}{4p^2}$

So $\frac{1}{p^2} - \frac{1}{4p^2} = 0.12$

$\Rightarrow \frac{3}{4p^2} = 0.12$

$\Rightarrow p^2 = \frac{3}{4 \times 0.12} = \frac{1}{4 \times 0.04} = \frac{1}{0.16} = 6.25$

$\Rightarrow p = 2.5$