Name: _____

Circle True or False or leave blank. (1 point for correct answer, -1 for incorrect answer, 0 if left blank)

1. True **FALSE** The CDF is the derivative of the PDF.

Solution: It is the opposite, the PDF is the derivative of the CDF.

2. True **FALSE** Suppose that f(x) = -1 for $-1 \le x < 0$ and f(x) = 1 for $0 \le x \le 2$ and 0 everywhere else. Then f is a PDF.

Solution: This is false since f(-1) = -1 which is negative and PDFs cannot be negative.

Show your work and justify your answers. Please circle or box your final answer.

3. (10 points) (a) (2 points) Suppose that $f(x) = Cx^3$ for $0 \le x \le 2$ and f(x) = 0 for all other x for some constant C. If f is a PDF, then find C.

Solution: Since f is a PDF, we require that

$$\int_{-\infty}^{\infty} f(x)dx = \int_{0}^{2} Cx^{3} = 1.$$

This integral is

$$\int_0^2 Cx^3 = \frac{Cx^4}{4}|_0^2 = 4C = 1$$

Therefore $C = \frac{1}{4}$.

(b) (4 points) Find the CDF of f from above. (Hint: the CDF will be piecewise)

Solution: For $x \leq 0$, then the CDF is 0 because the PDF is 0 there. Then for $0 \leq x \leq 2$, we have that the CDF is

$$F(x) = \int_{-\infty}^{x} f(t)dt = \int_{0}^{x} f(t)dt = \frac{t^{4}}{16}\Big|_{0}^{x} = \frac{x^{4}}{16}.$$

$F(x) = \begin{cases} 0 & x \le 0\\ \frac{x^4}{16} & 0 \le x \le 2\\ 1 & x \ge 2. \end{cases}$		$F(x) = \begin{cases} 0 & x \le 0\\ \frac{x^4}{16} & 0 \le x \le 2\\ 1 & x \ge 2. \end{cases}$	
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(c) (4 points) Find the mean and median of the PDF f from above.

Solution: The mean is $\int_{0}^{2} x \frac{x^{3}}{4} dx = \int_{0}^{2} \frac{x^{4}}{4} = \frac{x^{5}}{20} |_{0}^{2} = \frac{32}{20} = \frac{8}{5}.$ The median is when the CDF is $\frac{1}{2}$ which is when $\frac{x^{4}}{16} = \frac{1}{2}$ or at $x = \sqrt[4]{8}$.