Name: ____

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

1. **TRUE** False It is possible to determine the equation for the PDF, given the equation for the CDF.

Solution: Taking the derivative of the CDF gives the PDF.

2. True **FALSE** Suppose that f(x) = x for $-0.5 \le x \le 1.5$ and 0 everywhere else. Then f is a PDF.

Solution: This is false since f(-0.5) = -0.5 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 $f(x) = Cx^2$ for $-2 \le x \le 0$ 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

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

This integral is

$$\int_{-2}^{0} Cx^{=} \frac{Cx^{3}}{3} \Big|_{-2}^{0} = \frac{8C}{3} = 1$$

Therefore $C = \frac{3}{8}$.

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

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

$$F(x) = \int_{-\infty}^{x} f(t)dt = \int_{-2}^{x} f(t)dt = \frac{t^3}{8}\Big|_{-2}^{x} = 1 + \frac{x^3}{8}$$

So

$$F(x) = \begin{cases} 0 & x \le -2 \\ 1 + \frac{x^3}{8} & -2 \le x \le 0 \\ 1 & x \ge 0. \end{cases}$$

(c) (4 points) Find the mean and median of the PDF f from above.

Solution: The mean is

$$\int_{-2}^{0} x \frac{3x^2}{8} dx = \int_{-2}^{0} \frac{3x^3}{8} = \frac{3x^4}{32} \Big|_{-2}^{0} = \frac{-3}{2}.$$
The median is when the CDF is $\frac{1}{2}$ which is when $1 + \frac{x^3}{8} = \frac{1}{2}$ or at $x = -\sqrt[3]{4}$.