

Midterm Exam 2, Spring 2008

Name:

- There are 3 problems, each worth between 30 and 40 points for a total of 100.
- Before you start, make sure your exam is not missing any page.
- You may do the problems in any order you like.
- You can earn lots of partial credits if you show your work.
- You are allowed two pages of notes (both sides) and a calculator.
- Please find the necessary tables attached to this exam.

For instructor's use only

Problem	Points	Score
1	30	
2	30	
3	40	
Total	100	

2. Let X be a continuous random variable with CDF:

$$F(x) = \begin{cases} 0 & x \leq 0 \\ \frac{x}{4} \left[1 + \ln\left(\frac{4}{x}\right) \right] & 0 < x \leq 4 \\ 1 & x > 4 \end{cases}$$

(a) Calculate $P(X \leq 1)$

(b) Calculate $P(1 \leq X \leq 3)$

(c) What is the pdf of X ?

3. Suppose X and Y are distributed as in the table below:

	$X=0$	$X=2$	$X=4$	$p(y)$
$Y=0$	0.5			0.7
$Y=1$		0.1		
$p(x)$	0.6	0.2		

(a) Fill in the joint and marginal distributions for X and Y .

(b) Find $\text{Cov}(X, Y)$

(c) Are X and Y independent?

(d) Find $\text{Var}(4X-2Y)$.