Exercise 8.5

Answer 1E.

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(a)

Here, f(x) denote the probability density function for the life time of a manufactures highest quality car tire. The variable x is measured in miles.

The probability density function for the life time of a manufactures highest quality car tire $\mu = 40,000$ and $\sigma = 30,000$ miles is defined as,

$$\int_{30,000}^{40,000} f(x) dx$$

Hence, the integral $\int_{30,000}^{40,000} f(x) dx$ is the probability density function for the life time of a manufactures highest quality car tire.

(b)

Here, the probability density function for the life time of a manufactures highest quality car tire which have life time more than or equal to 25,000 miles is denoted as,

$$\int_{25,000}^{\infty} f(x) dx$$

Hence, the integral $\int_{25,000}^{\infty} f(x) dx$ is the probability density function for the life time of a manufactures highest quality car tire which have a life time more than or equal to 25,000 miles.

Answer 2E.

- (A) The probability that we drive to school in less than 15 minutes is $\int_0^{15} f(t) dt$
- (B) The probability that we drive to school in more than half an hour is $\int_{30}^{\infty} f(t)dt$

Answer 3E.

If $\int_{-\infty}^{\infty} f(x) dx = 1$, then f(x) is a probability density function.

Keeping this in view, we are given that $f(x) = 30x^2(1-x)^2$ for $0 \le x \le 1$ and f(x) = 0 for all other values of x.

Consider
$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{0} f(x) dx + \int_{0}^{1} f(x) dx + \int_{1}^{\infty} f(x) dx$$
 keeping the interval in view.

$$= 0 + \int_{0}^{1} 30x^{2} (1 - x)^{2} dx + 0$$

$$= 30 \int_{0}^{1} x^{2} (1 + x^{2} - 2x) dx$$

$$= 30 \int_{0}^{1} (x^{2} + x^{4} - 2x^{3}) dx$$

$$= 30 \left[\frac{x^{3}}{3} + \frac{x^{5}}{5} - 2\frac{x^{4}}{4} \right]_{0}^{1}$$

$$= 30 \left[\frac{1}{3} + \frac{1}{5} - \frac{1}{2} \right]$$

$$= 30 \left[\frac{10 + 6 - 15}{30} \right]$$

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

∴ f is a probability density function

(b)
$$p\left(X \le \frac{1}{3}\right) = \int_{-\infty}^{1/3} f(x) dx$$

$$= \int_{-\infty}^{0} f(x) dx + \int_{0}^{1/3} f(x) dx$$

$$= \int_{0}^{1/3} 30x^{2} (1-x)^{2} dx$$

$$= 30 \int_{0}^{1/3} (x^{2} + x^{4} - 2x^{3}) dx$$

$$= 30 \left[\frac{x^{3}}{3} + \frac{x^{5}}{5} - \frac{x^{4}}{2}\right]_{0}^{1/3}$$

$$= 30 \left[\frac{1}{81} + \frac{1}{5} \cdot \frac{1}{35} - \frac{1}{2} \cdot \frac{1}{34}\right]$$

$$= \frac{17}{81}$$
Therefore $p\left(X \le \frac{1}{3}\right) = \frac{17}{81}$

$$\approx 0.2098$$

Consider the function,

$$f(x) = \begin{cases} xe^{-x}, & x \ge 0 \\ 0, & x < 0 \end{cases}$$

(a)

The objective is to verify f is a probability density function or not.

To verify that f is probability density function, it is enough to show that $\int_{-\infty}^{\infty} f(x) dx = 1$

consider
$$\int_{-\infty}^{\infty} f(x) dx$$

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{0} f(x) dx + \int_{0}^{\infty} f(x) dx$$
$$= 0 + \int_{0}^{\infty} x e^{-x} dx$$
$$= \lim_{t \to \infty} \int_{0}^{t} x e^{-x} dx$$

Now find the integration by using the following formula.

$$\int u dv = uv - \int v du$$

Here u = x, $dv = e^{-x} dx$

$$du = dx$$
, $v = -e^{-x}$

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{t \to \infty} \left[x \left(-e^{-x} \right) - \int \left(-e^{-x} \right) dx \right]$$
$$= \lim_{t \to \infty} \left[x \left(-e^{-x} \right) - \left(e^{-x} \right) \right]_{0}^{t}$$
$$= \lim_{t \to \infty} \left[-te^{-t} - e^{-t} + 1 \right]$$

Here, if $t \to \infty$ then $e^{-t} \to 0$

So

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{t \to \infty} \left(-te^{-t} \right) - \lim_{t \to \infty} \left(e^{-t} \right) + \lim_{t \to \infty} (1)$$
$$= 0 - 0 + 1$$

Therefore, the value of the integral is,

$$\int_{-\infty}^{\infty} f(x) dx = \boxed{1}$$

Hence, the function f(x) is the probability density function.

The objective is to find the value of $P(1 \le X \le 2)$

$$P(1 \le X \le 2) = \int_{1}^{2} f(x) dx$$

$$= \int_{1}^{2} x e^{-x} dx$$

$$= \left[x \left(-e^{-x} \right) - \left(e^{-x} \right) \right]_{1}^{2}$$

$$= \left[\left(-2e^{-2} - e^{-2} \right) - \left(-e^{-1} - e^{-1} \right) \right]$$

$$= \left(-\frac{2}{e^{2}} - \frac{1}{e^{2}} \right) - \left(-\frac{1}{e} - \frac{1}{e} \right)$$

$$= -\frac{3}{e^{2}} + \frac{2}{e}$$

$$= \frac{2}{e} - \frac{3}{e^{2}}$$

Therefore, the value is,

$$P(1 \le X \le 2) = \sqrt{\frac{2}{e} - \frac{3}{e^2}}$$

Answer 5E.

Given that
$$f(x) = \frac{c}{1+x^2}$$

(a) We have to find that for what values of c is f a probability density function. A function f is a probability density function if the following condition is satisfied.

$$\int_{-\infty}^{\infty} f(x) \, dx = 1$$

Therefore

$$\int_{-\infty}^{\infty} \frac{c}{1+x^2} dx = 1$$

$$\int_{-\infty}^{\infty} \frac{c}{1+x^2} dx = 1$$

$$c\left(\tan^{-1} x \Big|_{-\infty}^{\infty}\right) = 1$$

$$c\left(\frac{\pi}{2} + \frac{\pi}{2}\right) = 1$$

$$c = \frac{1}{\pi}$$

Using the above value $c = \frac{1}{\pi}$, we have to find $P \left(-1 < X < 1 \right)$.

This is done by evaluating the probability density function from -1 to 1:

$$= \int_{-1}^{1} f(x) dx$$

$$= \int_{-1}^{1} \frac{c}{1+x^2} dx$$

$$= \int_{-1}^{1} \frac{1/\pi}{1+x^2} dx$$

$$= \frac{1}{\pi} \left(\tan^{-1}(x) \Big|_{-1}^{1} \right)$$

$$= \frac{1}{\pi} \left(\frac{\pi}{4} + \frac{\pi}{4} \right)$$

$$= \left| \frac{1}{2} \right|$$

Answer 6E.

A function f is called a probability density function if it satisfies:

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

The probability of a function f is defined as shown below:

$$P(a < X < b) = \int_{a}^{b} f(x) dx$$

The mean of a function is defined as shown below:

$$\mu = \int_{-\infty}^{\infty} x f(x) dx$$

Consider the function shown below:

$$f(x) = \begin{cases} 0, & x < 0 \\ k(3x - x^2), & 0 \le x \le 3 \\ 0, & x > 3 \end{cases}$$

a.

Evaluate the integral shown below:

$$\int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^{0} f(x)dx + \int_{0}^{3} f(x)dx + \int_{3}^{\infty} f(x)dx$$

$$= \int_{-\infty}^{0} 0dx + \int_{0}^{3} f(x)dx + \int_{3}^{\infty} 0dx$$

$$= 0 + \int_{0}^{3} k(3x - x^{2})dx + 0$$

$$= k \int_{0}^{3} 3x dx - k \int_{0}^{3} x^{2} dx$$

Evaluate the integral further:

$$\int_{-\infty}^{\infty} f(x) dx = \frac{3k}{2} x^2 \Big|_0^3 - \frac{k}{3} x^3 \Big|_0^3$$

$$= \frac{3k}{2} (3^2 - 0^2) - \frac{k}{3} (3^3 - 0^3)$$

$$= \frac{27k}{2} - \frac{27k}{3}$$

$$= \frac{27k}{6}$$

Determine the value of k:

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\frac{27k}{6} = 1$$

$$k = \frac{6}{27}$$

Hence, the value of k is $k = \frac{6}{27}$

Substitute the value of k in the function:

$$f(x) = \begin{cases} 0, & x < 0 \\ \frac{6}{27} (3x - x^2), & 0 \le x \le 3 \\ 0, & x > 3 \end{cases}$$

Evaluate the probability of the function as shown below:

$$P(X > 1) = \int_{1}^{\infty} f(x) dx$$

$$= \frac{6}{27} \int_{1}^{3} (3x - x^{2}) dx + \frac{6}{27} \int_{3}^{\infty} 0 dx$$

$$= \frac{6}{27} \left[3\frac{x^{2}}{2} - \frac{x^{3}}{3} \right]_{1}^{3} + 0$$

$$= \frac{6}{27} \left[\left(\frac{27}{2} - \frac{27}{3} \right) - \left(\frac{3}{2} - \frac{1}{3} \right) \right]$$

Continue further to obtain the value:

$$P(X > 1) = \frac{6}{27} \left[\frac{27}{2} - \frac{27}{3} - \frac{3}{2} + \frac{1}{3} \right]$$
$$= \frac{6}{27} \left[\frac{24}{2} - 9 + \frac{1}{3} \right]$$
$$= \frac{20}{27}$$

Hence, the value of the probability is $P(X>1) = \frac{20}{27}$

C.

Use the formula of mean to obtain the required value:

$$\mu = \int_{-\infty}^{\infty} xf(x) dx$$

$$= \int_{-\infty}^{0} xf(x) dx + \int_{0}^{3} x \frac{6}{27} (3x - x^{2}) dx + \int_{3}^{\infty} xf(x) dx$$

$$= 0 + \frac{6}{27} \int_{0}^{3} (3x^{2} - x^{3}) dx + 0$$

$$= \frac{6}{27} \left(3 \times \frac{x^{3}}{3} - \frac{x^{4}}{4} \right)_{0}^{3}$$

Continue further to evaluate the integral:

$$\mu = \frac{6}{27} \left(x^3 - \frac{x^4}{4} \right)_0^3$$

$$= \frac{6}{27} \left[\left(3^3 - \frac{3^4}{4} \right) - \left(0^3 - \frac{0^4}{4} \right) \right]$$

$$= \frac{6}{27} \left(27 - \frac{81}{4} \right)$$

$$= \frac{3}{2}$$

So, the mean is 1.5.

Hence, the final value of the mean is $\mu = 1.5$

Answer 7E.

We have the function $f(x) = \begin{cases} 0.1 & if \ 0 \le x \le 10 \\ 0 & if \ x < 0 \ or \ x > 10 \end{cases}$ (A) We see that in the interval $0 \le x \le 10$, $f(x) \ge 0$ And for x < 0 or x > 10, f(x) = 0So $f(x) \ge 0$ for all x

Now we have to check
$$\int_{-\infty}^{\infty} f(x)dx = 1$$

$$\Rightarrow \int_{-\infty}^{\infty} f(x)dx = \int_{0}^{10} 0.1dx$$

$$= 0.1[x]_{0}^{10}$$

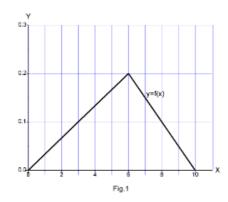
$$= 1$$

So f(x) is a probability density function

(B) The value of mean will be the mid point of the interval, which is 5 Now we calculate the mean

$$\mu = \int_{-\infty}^{\infty} x f(x) dx = \int_{0}^{10} 0.1x dx$$
$$= 0.1 \left[\frac{x^2}{2} \right]_{0}^{10}$$
$$\Rightarrow \mu = 0.1 [50]$$
$$= 5$$
$$\mu = 5$$

Answer 8E.



Here we see from the graph that $f(x) \ge 0$ for all x (A)

Now we check
$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_{-\infty}^{\infty} f(x) dx = \int_{0}^{10} f(x) dx = \text{Area of the region from } x = 0 \text{ to } x = 10$$
 This is the area of a triangle

So
$$\int_{-\infty}^{\infty} f(x) dx = \frac{1}{2} \times 10 \times 0.2$$
$$= 1$$

So f(x) is a probability density function

(B) (1)
$$P(x < 3) = \int_0^3 f(x) dx$$

= Area of the triangle from
$$x = 0$$
 to $x = 3$
= $\frac{1}{2} \times 3 \times 0.1$
 $P(x < 3) = 0.15$

(2) We have to find
$$P(3 \le x \le 8)$$

$$P(3 \le x \le 8) = \int_{3}^{8} f(x) dx$$

$$= \int_{0}^{8} f(x) dx - \int_{0}^{3} f(x) dx$$

$$= \int_{0}^{10} f(x) dx - \int_{8}^{10} f(x) dx - \int_{0}^{3} f(x) dx$$

$$= 1 - \frac{1}{2} \times 0.1 \times 2 - 0.15$$

$$= 1 - 0.25$$

$$= 0.75$$

$$P(3 \le x \le 8) = 0.75$$

(C) Mean
$$\int_{-\infty}^{\infty} x f(x) dx = \int_{0}^{10} x f(x) dx$$

We divide the interval [0, 10] in to 10 subintervals

Then
$$\Delta x = \frac{10 - 0}{10}$$

= 1
 $\Rightarrow \Delta x = 1$

Then by Simpson's rule we can approximate the value of mean

$$\mu = \int x f(x) dx \approx \frac{\Delta x}{3} \Big[x_o f(x_o) + 4x_1 f(x_1) + 2f(x_2) x_2 + 4x_3 f(x_3) + \dots \\ - - - + 4x_9 f(x_9) + x_{10} f(x_{10}) \Big]$$

$$\approx \frac{1}{3} \Big[0 + 4.(1).(0) + 2.(2)(0.04) + 4.(3).(0.08) + 2.(4).(0.12) + 4.(5).(0.16) \\ + 2.(6).(0.2) + 4.(7).(0.15) + 2.(8).(0.1) + 4.(9).(0.05) + 10.(0) \Big]$$

$$\approx \frac{1}{3} \Big[0.16 + 0.96 + 0.96 + 3.2 + 2.4 + 4.2 + 1.6 + 1.8 \Big]$$
Or
$$\mu \approx 5.09$$
Or
$$\mu = 5$$

Answer 9E.

We have the probability density function

$$f(t) = \begin{cases} 0 & \text{if } t < 0\\ 0.2e^{-t/5} & \text{if } t \ge 0 \end{cases}$$

If m is the median waiting time for a phone call to the company then

$$\int_{m}^{\infty} f(t) dt = \frac{1}{2}$$

$$\Rightarrow \int_{m}^{\infty} 0.2e^{-t/5} dt = \frac{1}{2}$$

$$\Rightarrow \lim_{n \to \infty} \int_{m}^{\infty} 0.2e^{-t/5} dt = \frac{1}{2}$$

$$\Rightarrow \lim_{n \to \infty} \left[-5 \times 0.2 \times e^{-t/5} \right]_{m}^{\infty} = \frac{1}{2}$$

Therefore

$$\Rightarrow \lim_{x \to \infty} \left[-e^{-x/5} + e^{-m/5} \right] = \frac{1}{2}$$

$$\Rightarrow e^{-m/5} - \lim_{x \to \infty} e^{-x/5} = \frac{1}{2}$$

$$\Rightarrow e^{-m/5} = 1/2 \qquad \left[\lim_{x \to \infty} e^{-x/5} = 0 \right]$$

$$\Rightarrow \frac{-m}{5} = \ln(1/2)$$

$$\Rightarrow \frac{-m}{5} = -\ln 2 \Rightarrow m = 5\ln 2 \text{ min}$$

$$\Rightarrow m \approx 3.47 \text{ min}$$

Answer 10E.

(A) We have exponential density function

$$f\left(t\right) = \begin{cases} 0 & \text{if} \quad t < 0 \\ \mu^{-1}e^{-t/u} & \text{if} \quad t \geq 0 \end{cases}$$

We have $\mu = 1000$

$$\text{Then} \quad f\left(t\right) = \begin{cases} 0 & \text{if } t < 0 \\ \left(0.001\right)e^{-0.00t} & \text{if } t \geq 0 \end{cases}$$

(1) We have to find $P(t \le 200)$

$$\Rightarrow P(t < 200) = \int_0^{200} (0.001) e^{-0.00 t} dt$$

$$= \left[\frac{0.001}{-0.001} e^{-0.00 t} \right]_0^{200}$$

$$= \left[-e^{(0.001 \times 200)} + e^{\sigma} \right]$$

$$= 1 - e^{-0.2} \approx 0.18$$

$$P(t \le 200) \approx 0.18$$

(2) We have to find P(t > 800)

$$P(t > 800) = \int_{800}^{\infty} (0.001)e^{-0.001t}dt$$
$$= \lim_{x \to \infty} \left[-e^{-0.001t} \right]_{800}^{x}$$
$$= \lim_{x \to \infty} \left[-e^{-(0.001)x} + e^{-0.8} \right]$$
$$= e^{-0.8}$$

$$P(t > 800) \approx 0.45$$

$$\left[\lim_{x\to\infty}e^{-(0.001)x}=0\right]$$

(B) If median is m, then
$$\int_{m}^{\infty} f(t) dt = \frac{1}{2}$$

$$\Rightarrow \int_{m}^{\infty} (0.001) e^{-0.001t} dt = \frac{1}{2}$$

$$\Rightarrow \lim_{x \to \infty} \int_{m}^{x} (0.001) e^{-0.001t} dt = \frac{1}{2}$$

$$\Rightarrow \lim_{x \to \infty} \left[-e^{-0.001t} \right]_{m}^{x} = \frac{1}{2}$$

Therefore

$$\Rightarrow \lim_{x \to \infty} \left[e^{-0.00 \, \text{lm}} - e^{-0.00 \, \text{lm}} \right] = \frac{1}{2}$$

$$\Rightarrow e^{-0.001 \, \text{m}} = \frac{1}{2}$$

$$\Rightarrow -0.001 \, \text{m} = \ln \left(\frac{1}{2} \right)$$

$$\Rightarrow -0.001 \, \text{m} = -\ln 2$$

$$\Rightarrow 0.001 \, \text{m} = \ln 2$$

$$\Rightarrow m = \frac{1}{0.001} \ln 2$$

$$\Rightarrow m = 1000 \ln 2 \approx 693.15 \text{ hours}$$

Answer 11E.

(A) We have $\mu = 2.5$ minutes

Thus probability density function as

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ \frac{1}{2.5}e^{-t/2.5} & \text{if } t \ge 0 \end{cases}$$

Then probability that a customer has to wait for more than 4 minutes is

$$P(t > 4) = \int_{4}^{\infty} \frac{1}{2.5} e^{-t/2.5} dt$$

$$= \lim_{x \to \infty} \int_{4}^{x} \frac{1}{2.5} e^{-t/2.5} dt$$

$$= \lim_{x \to \infty} \left[-e^{-t/2.5} \right]_{4}^{x}$$

$$= \lim_{x \to \infty} \left[-e^{-x/2.5} + e^{-4/2.5} \right]$$

$$= e^{-4/2.5} \approx 0.20$$

(B) Probability that a customer is served with in first 2 minutes is

$$P(t \le 2) = \int_0^2 \frac{1}{2.5} e^{-t/2.5} dt$$

$$= \left[-e^{-t/2.5} \right]_0^2$$

$$= \left[-e^{-2t/2.5} + e^{\sigma} \right] = 1 - e^{-0.8}$$

$$\approx 0.55$$

$$P(t \le 2) \approx 0.55$$

(C) Let the customer has been given free hamburgers after 'a' minutes

Then
$$\int_{a}^{\infty} \frac{1}{2.5} e^{-t/2.5} dt = 0.02$$

$$\Rightarrow \lim_{x \to \infty} \left[-e^{-t/2.5} \right]_{a}^{x} = 0.02$$

$$\Rightarrow \lim_{x \to \infty} \left[e^{-x/2.5} + e^{-a/2.5} \right] = 0.02$$

$$\Rightarrow e^{-a/2.5} = 0.02$$

$$\Rightarrow \frac{-a}{2.5} = \ln(0.02)$$

$$\Rightarrow a = -2.6 \times \ln(0.02)$$

$$\Rightarrow a \approx 9.78 \text{ minutes} = \boxed{10 \text{ minutes}}$$

Thus the advertisement should say that if the customer is not served with in 10 minutes, he get a free hamburger.

Answer 12E.

(A) We have $\mu = 69$ and $\sigma = 2.8$

Then probability density function is
$$f(x) = \frac{1}{2.8\sqrt{2\pi}}e^{-(x-69)^2/\chi_{(2.8)}^2}$$

And the probability that an adult male chosen at random is between 65 inches and 73 inches tall is

$$P(65 \le x \le 73) = \int_{65}^{73} \frac{1}{2.8\sqrt{2\pi}} e^{-(x-60)^2/2(2.8)^2} dx$$

Now we use Simpson's rule to evaluate this integral interval is [65, 73]

Taking
$$n = 8 \Rightarrow \Delta x = (73 - 65)/8 = 1$$

Then by Simpson's rule

$$P(65 \le x \le 73) \approx \frac{1}{2.8\sqrt{2\pi}} \cdot \frac{1}{3} \left[e^{-(65-69)^2/3(28)^2} + 4e^{-(66-69)^2/2(28)^2} + 2e^{-(67-69)^2/2(28)^2} + 2e^{-(67-69)^2/2(28)^2} \right]$$

$$\dots + 4e^{-(72-69)^2/3(28)^2} + e^{-(73-69)^2/3(28)^2}$$

$$\Rightarrow 0.8469$$

$$\Rightarrow P(69 \le x \le 73) = 85\%$$

(B) The probability that the adult male population is more than $6feet = 6 \times 12 = 72inches$ tall (1 feet = 12 inch)

$$P(x > 72) = 1 - \int_0^{72} \frac{1}{2.8\sqrt{2\pi}} e^{-(x-60)^2/2(28)^2} dx$$

For evaluating this integral we use Simpson's rule with n = 36

Then
$$\Delta x = \frac{72 - 0}{36} = 2$$

Then subintervals are [0,2],[2,4], ,.....[70,72]

Let
$$g(x) = e^{-(x-69)^2/2(2.8)^2}$$

Then by Simpson's rule

$$P(0 \le x \le 72) = \frac{1}{2.8\sqrt{2\pi}} \frac{2}{3} [g(0) + 4g(2) + 2g(4) + 4g(6) + \dots + 4g(70) + g(72)]$$

$$\approx 0.858$$

Then $P(x > 72) \approx 1 - 0.858$

$$\Rightarrow P(x > 72) \approx 14.2\%$$

Answer 13E.

We have $\mu = 9.4$ and $\sigma = 4.2$

Then probability density function is $f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-(x-\mu)^2/(2(4\cdot2)^2)}$

$$f(x) = \frac{1}{4.2\sqrt{2\pi}}e^{-(x-9.4)^2/(2(4.2)^2)}$$

The probability of households throw out at least 10lb of paper a week is

$$P(x \ge 10) = \int_{10}^{\infty} f(x) \, dx$$

This is an improper integral so we can approximate it by the integral 10 to 100 because more than 1001b of paper extremely rare.

Then
$$p(x > 10) = \int_{10}^{100} f(x) dx$$

Where
$$f(x) = \frac{1}{4.2\sqrt{2\pi}}e^{-(x-9.4)^2/2(4.2)^2}$$

MIDPOINT RULE:

$$\int_{a}^{b} f(x) dx \approx M_{n} \approx \Delta x \left[f\left(\overline{x_{1}}\right) + 2f\left(\overline{x_{2}}\right) + 2f\left(\overline{x_{3}}\right) + \dots + f\left(\overline{x_{n}}\right) \right]$$

where
$$\Delta x = \frac{b-a}{n}$$
 and $\overline{x_i} = \frac{1}{2}(x_{i-1} + x_i) = \text{midpoint of } [x_{i-1}x_i]$

We can use mid point rule for approximating this integral taking n = 45

$$\Delta x = \frac{100 - 10}{45} = 2$$

Then subintervals are [10,12], [12,14], [14,16],....,[98,100]

And mid points are 11, 13, 15, 17, 19, 21, 23,......99

Then
$$P(x \ge 10) \approx 10 \times \left[f(11) + f(13) + f(15) + f(17) + f(19) + f(21) \\ \dots + f(97) + f(99) \right]$$

$$\Rightarrow P(x \ge 10) \approx 44\%$$

Answer 15E.

Consider the speeds of vehicles on a highway with speed limit 100 km/h are normally distributed with mean 112 km/h and standard deviation 8 km/h.

(a)

Find the probability that a randomly chosen vehicle is travelling at a legal speed.

The probability density function is,
$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{\frac{(x-\mu)^2}{2\sigma^2}}$$

The legal speed is, 0 to 100 km/h, mean $\mu = 112$, standard deviation $\sigma = 8$.

To find the probability that a randomly chosen vehicle is travelling at a legal speed, find

$$\int_{0}^{100} f(x) dx$$

Substitute mean $\mu = 112$, standard deviation $\sigma = 8$.

Therefore.

$$\int_{0}^{100} f(x) dx = \int_{0}^{100} \frac{1}{8\sqrt{2\pi}} e^{\frac{-(x-112)^{2}}{2(8)^{2}}} dx$$
$$= \int_{0}^{100} \frac{1}{8\sqrt{2\pi}} e^{\frac{-(x-112)^{2}}{128}} dx$$
$$\approx 0.06681$$

Thus, the probability that a randomly chosen vehicle is travelling at a legal speed is,

0.06681

(b)

If police are instructed to ticket motorists driving 125 km/h or more, find the percentage of motorists are targeted.

To find the percentage of motorists is targeted, find the probability of $\int\limits_{125}^{\infty}f(x)dx$.

Therefore,

$$\int_{125}^{\infty} f(x) dx = \int_{125}^{\infty} \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2(\sigma)^2}} dx$$

$$= \int_{125}^{\infty} \frac{1}{8\sqrt{2\pi}} e^{-\frac{(x-112)^2}{2(8)^2}} dx \qquad \text{Substitute } \sigma = 8, \mu = 112$$

$$= \int_{125}^{\infty} \frac{1}{8\sqrt{2\pi}} e^{-\frac{(x-112)^2}{128}} dx$$

$$\approx 0.0521$$

The percentage is, $(0.0521) \times 100 = 5.21\%$

Answer 16E.

The objective is to show that the probability distribution function for a normally distributed random variable has inflection points at $x = \mu \pm \sigma$.

Consider the normal distribution function,

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}}e^{\frac{(x-\mu)^2}{2\sigma^2}}$$

Where $\mu > 0$ and $\sigma > 0$ called the standard deviation

Finding the derivative f'(x) we obtain

$$f'(x) = -\frac{(x-\mu)}{\sigma^3 \sqrt{2\pi}} e^{\frac{(x-\mu)^2}{2\sigma^2}}$$

Thus, $x = \mu$ is the only critical number. Finding the second derivative we obtain

$$f''(x) = \frac{1}{\sigma^3 \sqrt{2\pi}} e^{\frac{(x-\mu)^2}{2\sigma^2}} \left(\frac{(x-\mu)^2}{\sigma^2} - 1 \right)$$

Hence, $f''(\mu) = -\frac{1}{\sigma^3 \sqrt{2\pi}} < 0$ so that $x = \mu$ is a maximum.

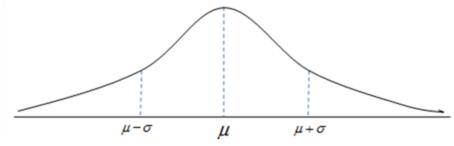
Solving the equation f''(x) = 0 we find $x = \mu \pm \sigma$.

If $\mu - \sigma < x < \mu + \sigma$ then $|x - \mu| < \sigma$ and therefore $\frac{(x - \mu)^2}{\sigma^2} < 1$ so that f''(x) < 0 and the graph of f is concave down.

Similarly, we see that f''(x) > 0 for $x < \mu - \sigma$ or $x > \mu + \sigma$ so that the graph of f(x) is concave up.

It follows that f(x) has points of inflection at $x = \mu \pm \sigma$

The graph is shown below:



From the above figure, it is shown that the probability distribution function for a normally distributed random variable has inflection points at $x = \mu \pm \sigma$.

Answer 17E.

Two standard deviations of the mean are $\mu - 2\sigma$ and $\mu + 2\sigma$

Then
$$P = \int_{\mu-2\sigma}^{\mu+2\sigma} \frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/2\sigma^2} dx$$

Let
$$\frac{x - \mu}{\sigma} = t$$

 $\Rightarrow \frac{1}{\sigma} dx = dt$

And when $x = \mu - 2\sigma$, $\Rightarrow t = -2$ and when $x = \mu + 2\sigma$, t = 2

Then
$$P = \int_{-2}^{2} \frac{1}{\sqrt{2\pi}} e^{-t^2/2} dt$$

Let
$$f(t) = \frac{1}{\sqrt{2\pi}}e^{-t^2/2}$$

Interval is =
$$[-2, 2]$$

Taking
$$n = 8$$
, $\Delta x = \frac{2+2}{8} = \frac{1}{2}$

Then by Simpson's rule

$$P = \frac{\Delta x}{3} \begin{bmatrix} f(-2) + 4f(-1.5) + 2f(-1) + 4f(-0.5) + 2f(0) + 4f(0.5) + 2f(1) \\ + 4f(1.5) + f(2) \end{bmatrix}$$

$$= \frac{1}{6} \begin{bmatrix} f(-2) + 4f(-1.5) + 2f(-1) + 4f(-0.5) + 2f(0) + 4f(0.5) \\ + 2f(1) + 4f(1.5) + f(2) \end{bmatrix}$$

$$\Rightarrow \boxed{P \approx 0.9545}$$

This is the probability that the random variable lies within two standard deviation of the mean

Answer 18E.

Consider the standard deviation for a Random variable with probability density function f and μ is defined by

$$\sigma = \left[\int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx \right]^{\frac{1}{2}}$$

Need to find a standard deviation for an exponential density function with mean $\,\mu_{\rm e}$

Write the probability density function as,

$$f(x) = \begin{cases} 0 & \text{if } t < 0 \\ \frac{1}{\mu} e^{-\frac{x}{\mu}} & \text{if } t \ge 0 \end{cases}$$

That is
$$f(x) = \begin{cases} 0 & \text{if } -\infty < x < 0 \\ \frac{1}{\mu} e^{-\frac{x}{\mu}} & \text{if } 0 \le x < \infty \end{cases}$$

Thus, the standard deviation

$$\sigma = \left[\int_{-\infty}^{0} (x - \mu)^{2} \, 0 \, dx \right]^{\frac{1}{2}} + \left[\int_{0}^{\infty} (x - \mu)^{2} \, \frac{1}{\mu} e^{-\frac{x}{\mu}} \, dx \right]^{\frac{1}{2}}$$

$$\sigma = 0 + \frac{1}{\sqrt{\mu}} \left[\int_{0}^{\infty} (x - \mu)^{2} \, e^{-\frac{x}{\mu}} \, dx \right]^{\frac{1}{2}}$$

$$\sigma = \frac{1}{\sqrt{\mu}} \left[\int_{0}^{\infty} (x - \mu)^{2} \, e^{-\frac{x}{\mu}} \, dx \right]^{\frac{1}{2}}$$

Squaring on both sides,

$$\sigma^2 = \mu^2 \int_0^\infty \left(\frac{x}{\mu} - 1\right)^2 e^{-\frac{x}{\mu}} dx$$
$$= \mu \lim_{x \to \infty} \int_0^x \left(\frac{x}{\mu} - 1\right)^2 e^{-\frac{x}{\mu}} \frac{1}{\mu} dx$$

Setting
$$\frac{x}{\mu} = t \Rightarrow \frac{1}{\mu} dx = dt$$

$$\sigma^{2} = \mu \lim_{x \to \infty} \int_{0}^{x} (t-1)^{2} e^{-t} dt$$

$$= \mu \lim_{x \to \infty} \left[(t-1)^{2} \int e^{-t} dt - \int \frac{d(t-1)^{2}}{dt} (\int e^{-t} dt) dt \right]$$

$$= \mu \lim_{x \to \infty} \left[-(t-1)^{2} e^{-t} \right]_{0}^{x} + \int 2(t-1) e^{-t} dt$$

$$= \mu \lim_{x \to \infty} \left[-(x-1)^{2} e^{-x} + (0-1)^{2} e^{-0} + 2(t-1) \int e^{-t} dt - \int \frac{d(t-1)}{dt} (\int e^{-t} dt) dt \right]$$

$$= \mu \lim_{x \to \infty} \left[-(x-1)^{2} e^{-x} + 1 - \left[2(t-1) e^{-t} \right]_{0}^{x} + \int e^{-t} dt \right]$$

$$= \mu \lim_{x \to \infty} \left[-(x-1)^{2} e^{-x} + 1 - 2(x-1) e^{-x} + 2(0-1) e^{-0} - \left[e^{-t} \right]_{0}^{x} \right]$$

$$= \mu \lim_{x \to \infty} \left[-(x-1)^{2} e^{-x} + 1 - 2(x-1) e^{-x} + 2 - \left[e^{-x} - e^{-0} \right] \right]$$

$$= \mu \lim_{x \to \infty} \left[-(x-1)^{2} e^{-x} + 1 - 2(x-1) e^{-x} + 2 - e^{-x} + 1 \right]$$

$$= \mu \left[-(\infty-1)^{2} e^{-\infty} - 2(\infty-1) e^{-\infty} - e^{-\infty} + 4 \right]$$

$$= \mu \left[-(\infty-1)^{2} (0) - 2(\infty-1) (0) - 0 + 4 \right]$$

$$= 4\mu$$

$$\sigma^{2} = 4\mu$$

Hence, the standard deviation for an exponential density function is $\sigma = 16\mu^2$

Answer 19E.

The probability density function is

$$p(r) = \frac{4}{a_0^3} r^2 e^{-\frac{2r}{a_0}}, \qquad r \ge 0$$

where a_0 is the Bohr radius $(a_0 \approx 5.59 \times 10^{-11} \text{ m})$.

Consider the integral

$$P(r) = \int_{0}^{r} \frac{4}{a_0^3} s^2 e^{\frac{2s}{a_0}} ds$$

This integral gives the probability that the electron will be found within the sphere of radius r meters centered at the nucleus.

Need to verify that p(r) is a probability density function.

$$\int_{-\infty}^{\infty} p(r)dr = \int_{0}^{\infty} \left[\frac{4}{a_{0}^{3}} r^{2} e^{-\frac{2r}{a_{0}}} \right] dr \qquad [For r \ge 0]$$

$$= \frac{4}{a_{0}^{3}} \int_{0}^{\infty} \left(r^{2} e^{-\frac{2r}{a_{0}}} \right) dr$$

$$= \frac{4}{a_{0}^{3}} \left[-\frac{1}{4} a_{0} \left(a_{0}^{2} + 2a_{0}r + 2r^{2} \right) e^{-\frac{2r}{a_{0}}} \right]_{0}^{\infty}$$

$$= \frac{4}{a_{0}^{3}} \left[-\frac{1}{4} a_{0} \left(a_{0}^{2} + 2a_{0}r + 2r^{2} \right) e^{-\infty} + \frac{1}{4} a_{0} \left(a_{0}^{2} + 2a_{0}r + 2r^{2} \right) e^{0} \right]$$

$$= \frac{4}{a_{0}^{3}} \left[-\frac{1}{4} a_{0} \left(a_{0}^{2} + 2a_{0}r + 2r^{2} \right) \left(0 \right) + \frac{1}{4} a_{0} \left(a_{0}^{2} + 2a_{0} \left(0 \right) + 2 \left(0 \right)^{2} \right) (1) \right]$$

$$= \frac{4}{a_{0}^{3}} \left[\frac{1}{4} a_{0} \left(a_{0}^{2} \right) \right]$$

$$= 1$$

Therefore, $\int_{-\infty}^{\infty} p(r) dr = 1$, so p(r) is a probability density function.

(b) Find the limit of p(r) as r tends to infinity.

$$\lim_{r \to \infty} p(r) = \lim_{r \to \infty} \left(\frac{4}{a_0^3} r^2 e^{\frac{2r}{a_0}} \right)$$

$$= 0 \qquad \left[\text{Since as } r \to \infty, e^{-r} \to 0, e^{\frac{2r}{a_0}} \to 0, r^2 e^{\frac{2r}{a_0}} \to 0 \right]$$

Consider $p(r) = \frac{4}{a_0^3} r^2 e^{-\frac{2r}{a_0}}$.

Differentiate with respect to r, get

$$p'(r) = \frac{d}{dr} \left(\frac{4}{a_0^3} r^2 e^{\frac{2r}{a_0}} \right)$$
$$= \frac{4}{a_0^3} \left(2r e^{\frac{2r}{a_0}} - \frac{2}{a_0} r^2 e^{\frac{2r}{a_0}} \right)$$

Equate p'(r) to zero and solve for the variable x, get

$$\frac{4}{a_0^3} \left(2re^{\frac{2r}{a_0}} - \frac{2}{k}r^2e^{\frac{2r}{a_0}} \right) = 0$$

$$2re^{\frac{2r}{a_0}} - \frac{2}{k}r^2e^{\frac{2r}{a_0}} = 0$$

$$re^{\frac{2r}{a_0}} \left(2 - \frac{2}{a_0}r \right) = 0$$

$$r\left(2 - \frac{2}{a_0}r \right) = 0$$
either $r = 0$ or $2 - \frac{2}{a_0}r = 0$
either $r = 0$ or $r = a_0$

When r=0,

$$p(r) = \frac{4}{a_0^3} r^2 e^{\frac{2r}{a_0}}$$
$$p(0) = \frac{4}{a_0^3} (0)^2 e^{\frac{2(0)}{a_0}}$$
$$= 0$$

When $r = a_0$,

$$p(r) = \frac{4}{a_0^3} r^2 e^{\frac{2r}{a_0}}$$

$$p(a_0) = \frac{4}{a_0^3} (a_0)^2 e^{\frac{2(a_0)}{a_0}}$$

$$= \frac{4}{a_0} e^{-2}$$

Therefore p(r) have its maximum value when $r = a_0 \approx 5.59 \times 10^{-11} \, \text{m}$.

Let
$$p(r) = \frac{4}{(5.59 \times 10^{-11})^3} r^2 e^{\frac{2r}{5.59 \times 10^{-11}}}$$
.

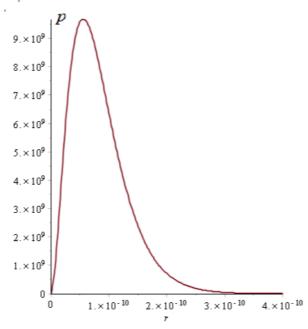
Use Maple to graph the function p(r).

The graph of the density function p(r) is shown below:

Keystrokes:

 $plot((4*r/(5.59*10^{\wedge}(-11))^{\wedge}3*r)*exp(-2*r/(5.59*10^{\wedge}(-11))), \ r=0 \ .. \ 4*10^{\wedge}(-10));$

Maple result:



(ď

The probability that the electron will be within the sphere of radius r meters centered at the nucleus is

$$P(r) = \int_{0}^{r} \frac{4}{a_{0}^{3}} s^{2} e^{\frac{2s}{a_{0}}} ds$$

$$P(r) = \int_{0}^{r} \frac{4}{\left(5.59 \times 10^{-11}\right)^{3}} s^{2} e^{\frac{2s}{5.59 \times 10^{-11}}} ds$$

When the radius of the sphere $r = 4a_0 \approx 4(5.59 \times 10^{-11})$, the probability is

$$P(r) = \int_{0}^{4(5.59 \times 10^{-11})} \frac{4}{(5.59 \times 10^{-11})^{3}} s^{2} e^{\frac{2s}{5.59 \times 10^{-11}}} ds$$
$$= \frac{4}{(5.59 \times 10^{-11})^{3}} \int_{0}^{4(5.59 \times 10^{-11})} s^{2} e^{\frac{2s}{5.59 \times 10^{-11}}} ds$$

Use Maple to solve this integral

Keystrokes:

 $4*(int(s^2*exp(-2*s/(5.59*10^{(-11)})), \ s=0 \ .. \ (4*5.59)*10^{(-11)})/(5.59*10^{(-11)})^3;$

Maple result:

$$> \frac{4}{\left(5.59 \cdot 10^{-11}\right)^3} \cdot \int_0^{4 \cdot 5.59 \cdot 10^{-11}} s^2 \cdot e^{-\frac{2 \cdot s}{5.59 \cdot 10^{-11}}} ds$$

0.9862460327

Therefore the probability that the electron will be within the sphere of radius $r = 4a_0$ meters centered at the nucleus is ≈ 0.986 .

Mean distance of the electron from the nucleus in the ground state of the hydrogen atom is

$$\int_{-\infty}^{\infty} r \cdot p(r) dr = \int_{0}^{\infty} r p(r) dr = \int_{0}^{\infty} r \left[\frac{4}{a_0^3} r^2 e^{\frac{2r}{a_0}} \right] dr$$

$$= \frac{4}{a_0^3} \int_{0}^{\infty} \left(r^3 e^{\frac{2r}{a_0}} \right) dr$$
[For $r \ge 0$]

Continuation to the above

$$= \frac{4}{a_0^3} \left[-\frac{1}{8} a_0 \left(3a_0^3 + 6a_0^2 r + 6a_0 r^2 + 4r^3 \right) e^{-\frac{2r}{a_0}} \right]_0^{\infty}$$

$$= \frac{4}{a_0^3} \left[-\frac{1}{8} a_0 \left(3a_0^3 + 6a_0^2 r + 6a_0 r^2 + 4x^3 \right) e^{-\infty} \right]$$

$$+ \frac{1}{8} a_0 \left(3a_0^3 + 6a_0^2 (0) + 6a_0 (0)^2 + 4(0)^3 \right) e^{-0} \right]$$

$$= \frac{4}{a_0^3} \left[-\frac{1}{8} a_0 \left(3a_0^3 + 6a_0^2 r + 6a_0 r^2 + 4x^3 \right) (0) \right]$$

$$+ \frac{1}{8} a_0 \left(3a_0^3 + 6a_0^2 (0) + 6a_0 (0)^2 + 4(0)^3 \right) (1) \right]$$

$$= \frac{4}{a_0^3} \left[0 + \frac{1}{8} a_0 \left(3a_0^3 \right) (1) \right]$$

$$= \frac{3}{2} a_0$$

Therefore, the mean distance of the electron from the nucleus in the ground state of the hydrogen atom is $\left[\frac{3}{2}a_0\right]$.