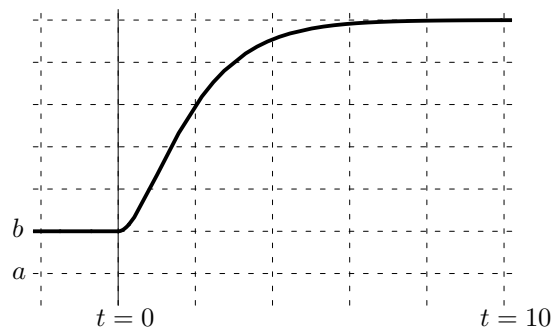


5. [16 points] For all parts of this problem, refer to the graph to the right, which gives a cumulative distribution function  $P(t)$  for some density function  $p(x)$ . The given graph shows all important features of the distribution (for values of  $t$  greater and less than those shown, the behavior shown continues).



- (a) [4 points of 16] What are the  $y$ -values  $a$  and  $b$ ? Why?

*Solution:*

We know that the smallest value of the cdf is zero, so  $b = 0$ . Similarly, the largest value is one, so  $a = -1/5$ .

- (b) [4 points of 16] What is the approximate value of the median of this distribution?

*Solution:*

The median is where the cdf has the value  $\frac{1}{2}$ . This occurs at  $t \approx 1.75$ .

- (c) [4 points of 16] Suppose that two points on the graph are  $(3.9, 0.90)$  and  $(4.1, 0.92)$ . Estimate  $p(4)$ .

*Solution:*

The density function  $p(x)$  is just the derivative of the cumulative distribution function  $P(t)$ , so we expect  $p(4) \approx \frac{0.92-0.9}{4.1-3.9} = 0.10$ . Alternately, we know that  $\int_{3.9}^{4.1} p(x) dx = P(4.1) - P(3.9) = 0.02$ , so because  $\int_{3.9}^{4.1} p(x) dx \approx p(4) \cdot (0.2)$ , we have  $p(4) \cdot (0.2) \approx 0.02$ , and therefore  $p(4) \approx 0.10$ .

- (d) [4 points of 16] Continue to suppose that two points on the graph are  $(3.9, 0.90)$  and  $(4.1, 0.92)$ . Estimate  $\int_0^4 p(x) dx$ .

*Solution:*

Again, we know that  $\int_0^4 p(x) dx = P(4)$ , so  $\int_0^4 p(x) dx \approx \frac{1}{2}(0.92 + 0.90) = 0.91$ .