

6. [10 points] Liban is writing songs using a new style of music which he calls “new-age jazz.” The longer that he spends writing a particular song, the better it turns out.

Let  $Q(t)$  be the **cumulative distribution function** (cdf) for  $t$ , the number of days that it takes for Liban to write a particular song. The formula for  $Q(t)$  is shown to the right, where  $c > 0$  is a constant.

$$Q(t) = \begin{cases} 0 & t < 0, \\ \frac{c}{4}t^2 & 0 \leq t \leq 2, \\ 2c - ce^{2-t} & t > 2. \end{cases}$$

You do not need to show your work in this problem, but partial credit may be given for work shown.

- a. [3 points] Write a piecewise-defined formula for  $q(t)$ , the **probability density function** (pdf) corresponding to  $Q(t)$ . Your answer may involve  $c$ , but it should not involve the letter  $Q$ .

*Solution:* We know that  $Q(t)$  and  $q(t)$  are related by the formula  $Q'(t) = q(t)$ . So, the formula for  $q(t)$  is found by taking the derivative of each part of  $Q(t)$ .

$$q(t) = \begin{cases} \underline{\hspace{2cm} 0 \hspace{2cm}} & t < 0, \\ \underline{\hspace{2cm} \frac{c}{2}t \hspace{2cm}} & 0 \leq t \leq 2, \\ \underline{\hspace{2cm} ce^{2-t} \hspace{2cm}} & t > 2. \end{cases}$$

- b. [3 points] Write an expression involving one or more integrals that represents the **mean** number of days that it takes for Liban to write a particular song. Your answer may involve  $c$ , but it should not involve the letters  $Q$  or  $q$ . **Do not evaluate your integral(s).**

*Solution:* The formula for the mean is given by  $\int_{-\infty}^{\infty} tq(t) dt$ . Using our answer to part (a):

$$\int_{-\infty}^{\infty} tq(t) dt = \int_{-\infty}^0 0 dt + \int_0^2 \frac{c}{2}t^2 dt + \int_2^{\infty} cte^{2-t} dt = \int_0^2 \frac{c}{2}t^2 dt + \int_2^{\infty} cte^{2-t} dt.$$

**Answer:**  $\int_0^2 \frac{c}{2}t^2 dt + \int_2^{\infty} cte^{2-t} dt$

- c. [2 points] Use the fact that  $Q(t)$  is a cumulative distribution function to find the value of  $c$ .

*Solution:* Since  $Q(t)$  is a cumulative distribution function, we must have  $\lim_{t \rightarrow \infty} Q(t) = 1$ . Using the formula for  $Q(t)$  for  $t > 2$ ,

$$\lim_{t \rightarrow \infty} Q(t) = \lim_{t \rightarrow \infty} (2c - ce^{2-t}) = 2c.$$

Therefore  $2c = 1$ , so that  $c = \frac{1}{2}$ .

**Answer:**  $c = \underline{\hspace{2cm} \frac{1}{2} \hspace{2cm}}$

d. [2 points] Circle the **one** correct answer below that completes the following sentence:

“The quantity  $Q(5)$  represents...

(i) ...the probability that it takes exactly 5 days for Liban to write a song.”

(ii) ...the probability that it takes more than 5 days for Liban to write a song.”

(iii) ...the probability that it takes 5 days or less for Liban to write a song.”

(iv) ...the approximate probability that it takes between 4.5 and 5.5 days for Liban to write a song.”

(v) NONE OF THESE

*Solution:* We know that  $Q(5)$  and  $q(5)$  are related by the formula  $Q(5) = \int_{-\infty}^5 q(t) dt$ , and this integral represents the probability that it takes 5 days or less for Liban to write a song. To explain why the other choices are incorrect:

In general, the probability that it takes Liban between  $a$  and  $b$  days to write a song is the quantity

$$Q(b) - Q(a) = \int_a^b q(t) dt.$$

Thus the probability that it takes exactly 5 days for Liban to write a song must be

$$Q(5) - Q(5) = \int_5^5 q(t) dt = 0.$$

But  $Q(5) \neq 0$  since we know  $Q(t)$  is a nondecreasing function (as it is a cdf), and so we have  $Q(5) \geq Q(2) = 0.5 > 0$ , using our value of  $c$  from part (c). So (i) is incorrect.

The probability that it takes more than 5 days for Liban to write a song is  $1 - Q(5) = \int_5^{\infty} q(t) dt$ . We have  $Q(2) = 0.5$ . The formula for  $Q(t)$  shows that it is strictly increasing, so  $Q(5) > 0.5$ , and thus  $1 - Q(5) < 0.5$ . This means  $Q(5) \neq 1 - Q(5)$ , so (ii) is incorrect.

The approximate probability that it takes between 4.5 and 5.5 days for Liban to write a song is a standard interpretation of the quantity  $q(5)$ , which describes a pdf, not a cdf. So (iv) is also incorrect.