

Clex 4: Continuous Random Variables

Problem 1: Corridor Aérobique

Morin-Heights is the starting point for Corridor Aérobique which during the winter months is a $58km$ long cross-country skiing trail. Yvan & Co. ski on this trail frequently. The distance covered during these excursions is well-modelled by a random variable with a probability density function

$$f(x) = \begin{cases} (x - 12)^2/1152 & 12 \leq x < 24 \\ 9/(x - 12)^2 & 24 \leq x \leq 48 \\ 0 & \text{otherwise} \end{cases}$$

- Find the cumulative distribution function of the distance covered.
- Sketch the graph of the cumulative distribution function.
- Find the ninety-eighth percentile, P_{98} , of the distance covered.
- Determine the average distance covered.

Problem 2: Rates of calls and exponential waiting

A physicians office receives an average of six calls per hour.

- What is the probability that the office will receive no calls in the next 10 minutes?
- What is the probability that there will be at least one phone call within the next half hour?
- If no phones calls were received at the office in the last 20 minutes, what is the probability that one will be received in the next 8 minutes?
- How many minutes would the office have to wait in order to get at least one phone call with 99% probability?

Problem 3: Standardization

Show that if X is a normal random variable with mean μ and st.dev σ then $Z = (x - \mu)/\sigma$ is standard normal.

Take the following steps:

- Write the cdf $F_Z(z)$ in terms of the cdf of the random variable X .
- Change appropriately the variable of integration in the resulting integral expression and observe that the integral defines the cdf of the standard normal.