

Chapter 4 Exercises: Selected Hints and Solutions

1. (a) If the lifetimes X_1, \dots, X_5 are i.i.d. $\text{Exp}(0.01)$, then

$$T = \min \{X_1, \dots, X_5\}$$

is the time to failure. Now the c.d.f. of T is

$$\begin{aligned} F_T(t) &= P(T \leq t) \\ &= 1 - P(T > t) \\ &= 1 - P(X_1 > t, \dots, X_5 > t) \\ &= 1 - P(X_1 > t) P(X_2 > t) \times \dots \times P(X_5 > t) \\ &= 1 - e^{-0.05t}. \end{aligned}$$

So $T \sim \text{Exp}(0.05)$.

(b) We find

$$F_T(t_1) = 0.25$$

implies $t_1 = 5.75$ (hours), and

$$F_T(t_2) = 0.75$$

gives $t_2 = 27.72$. Therefore

$$IQR = t_2 - t_1 = 21.97$$

hours.

(c) 0.472.

2. (a) Not a p.d.f. (area not unity). (b) Not a p.d.f. (is -ve when $x < 0$).
(c) A p.d.f., the $\text{Exp}(1)$ distribution.
3. (a) 3.47 sec. (b) 0.0498.
4. (a) The p.d.f. of the hourly traffic volume, X , must integrate to unity, so for some c ,

$$\int_0^{100} cx(100 - x) dx = 1.$$

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