6.3 Continuous random variables

Name: _____ Class: _____ Date: _____ **Total: 17 marks**

KEY WORDS probability density function • continuous random variable • percentiles • median • cumulative distribution function

Objective

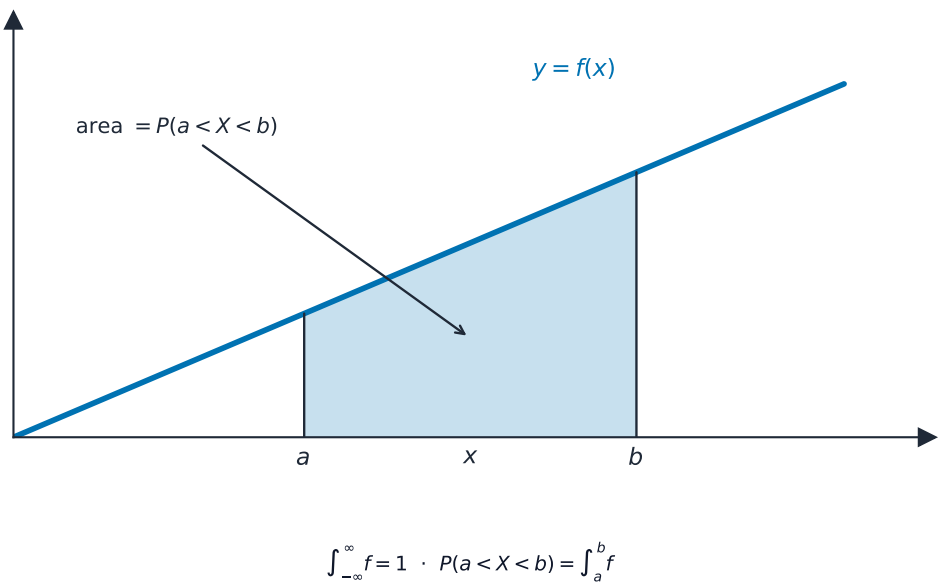
Build the skills to answer exam questions on **continuous random variables** – the **probability density function** $f(x)$, finding probabilities and $E(X)$, and the **cumulative distribution function** $F(x)$.

You must be able to:

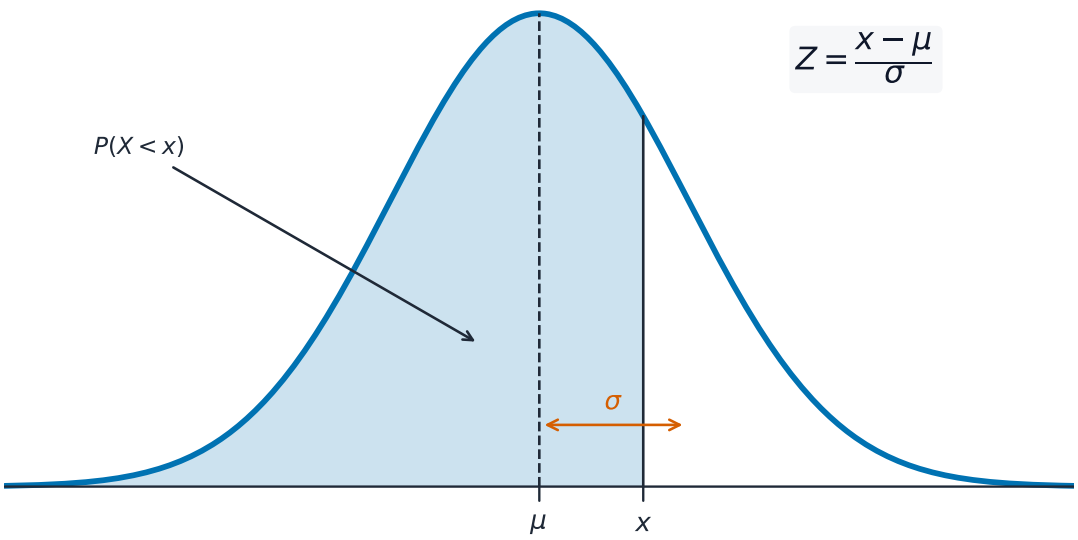
- use $\int f(x)\,dx = 1$ to find a constant; find $P(a < X < b) = \int_a^b f\,dx$
- find $E(X) = \int x f(x)\,dx$ (and $\mathrm{Var}(X)$)
- find $F(x)$ and use it for the median/percentiles

1 Key knowledge and worked examples

Density and expectation



$P(a < X < b)$ is the area under $f(x)$ between a and b; the total area is 1



The normal distribution is a continuous random variable

$f(x) = \frac{1}{2}x$ **for** $0 \leqslant x \leqslant 2$**:** $E(X) = \displaystyle\int_0^2 x \cdot \tfrac{1}{2}x\,dx = \left[\tfrac{x^3}{6}\right]_0^2 = \frac{8}{6} = \frac{4}{3}.$

Median m**:** solve $F(m) = 0.5$.

■ **Key knowledge: Normalising a density**

A density must be non-negative and have total integral one. Probabilities are areas, not density heights.

■ **Worked example: Normalising a density**

Let $f(x) = kx$ for $0 \leq x \leq 2$, and zero elsewhere. Normalisation gives $\int_0^2 kx\,dx = 2k = 1$, so $k = 1/2$. Then $P(1 < X < 2) = \int_1^2 x/2\,dx = 3/4$. Endpoints have zero individual probability in this continuous model.

2 Practice

2.1 $f(x) = kx$ for $0 \leqslant x \leqslant 2$. Show that $k = \frac{1}{2}$. [2]

2.2 For $f(x) = \frac{1}{2}x$ on $[0, 2]$, find $P(X < 1)$. [2]

3 Exam-style questions

3.1 For a valid pdf, $\displaystyle\int_{-\infty}^{\infty} f(x)\,dx$ must equal: [1]

- ☐ **A** 0
- **B** 0.5
- **C** 1
- **D** ∞

3.2 A continuous random variable has $f(x) = \frac{3}{4}(1-x^2)$ for $-1 \leqslant x \leqslant 1$ (and 0 elsewhere).

(a) Verify that $\int_{-1}^{1} f(x)\,dx = 1$. [3]

(b) Find $P(X > 0.5)$. [3]

3.3 A variable has $f(x) = \frac{3}{8}x^2$ for $0 \leqslant x \leqslant 2$.

(a) Find $E(X)$. [3]

(b) Find the median m. [3]