

Name:

1. (11 points)

Consider a continuous random variable  $X$  with probability density function:

$$f(x) = \begin{cases} \frac{2}{3} - \frac{2}{3}x, & 0 \leq x \leq 1 \\ \sqrt{x-1}, & 1 < x \leq a \end{cases}$$

(a) Find the value of  $a$ . [3]

(b) Find the probability that  $X$  is greater than  $\frac{1}{2}$ . [2]

(c) Find:

(i) the mean, [2]

(ii) the mode, [1]

(iii) the median [3]

of  $X$ .

2. (11 points)

The speeds of the cars passing the school at Myśliwiecka are normally distributed. The speed limit is  $30 \text{ kmh}^{-1}$ . 37% of the cars exceed the speed limit and 7% of the cars exceed this limit by more than  $10 \text{ kmh}^{-1}$ .

(a) Find the mean and the standard deviation of the speeds of the cars passing the school. [5]

(b) Find the probability that a randomly chosen car exceeds the limit by more than  $20 \text{ kmh}^{-1}$ . [1]

30 cars passed the school between 8:00 and 8:05.

(c) Find the probability that at least half of them exceeded the speed limit. [2]

(d) At least half of the cars exceeded the speed limit. Find the probability that no car exceeded the speed limit by more than  $10 \text{ kmh}^{-1}$ . [3]

3. (18 points)

Consider the function  $f(x) = (\arcsin x)^2$ , with  $-1 \leq x \leq 1$ .

(a) Show that  $f'(0) = 0$ . [2]

(b) Calculate  $f''(x)$  and hence show that the function satisfies the equation: [6]

$$(1 - x^2)f''(x) - xf'(x) - 2 = 0$$

(c) By differentiating the above equation, show that the function satisfies the following equations: [5]

$$(1 - x^2)f^{(3)} - 3xf''(x) - f'(x) = 0$$

and

$$(1 - x^2)f^{(4)}(x) - 5xf^{(3)}(x) - 4f''(x) = 0$$

where  $f^{(3)}$  and  $f^{(4)}$  denote the 3rd and 4th derivative of  $f(x)$  respectively.

(d) By substituting  $x = 0$  into the above equations find the Maclaurin series for  $f(x)$  up to and including the  $x^4$  term. [3]

(e) Use this Maclaurin series approximation for  $f(x)$  with  $x = \frac{1}{2}$  to find an approximate value of  $\pi^2$ . [2]