

Week 4 Tutorial Exercises

Econometrics and Business Statistics – Econ634

1. An investor makes two independent investments and believes the following: Investment 1 will yield a profit of \$1000 with probability of 0.6 or a loss of \$400 with probability of 0.4; investment 2 will yield a profit of \$2000 with probability 0.1, a profit of \$700 with probability 0.4 and a loss of \$500 with probability 0.5.
- Construct and graph the probability distribution of X where X represents the total profit or loss yielded on the two investments.
 - Find $P(X < 1,600)$
 - Find the expected value of X , $E(X)$
 - Find the variance and standard deviation of X

2. The density function of a uniformly distributed random variable is

$$f(X) = \frac{1}{(b-a)} \text{ for } a \leq X \leq b, \text{ and zero elsewhere}$$

Verify, using the formulas given in lectures that

- $E(X) = \frac{a+b}{2}$
- $\text{Var}(X) = E(X - E(X))^2 = \frac{(b-a)^2}{12}$

If $a = 420$ and $b = 460$

- Confirm that $P(X < 460) = 1$.
- Confirm that $P(425 < X < 435) = 0.25$.
- Compute the mean $E(X)$
- Compute the standard deviation σ_X

3. For $f(x) = x^{-2}$ for $x \geq 1$, find the

- mean,
- median and
- mode

where the graph of $f(x)$ is

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