MIT OpenCourseWare
http://ocw.mit.edu

### 1.010 Uncertainty in Engineering

Fall 2008

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.

### 1.010 - Mini-Quiz \#3 <br> (40 min - open books and notes)

## Problem 1 (33 points)

A random variable X has uniform distribution between -1 and 1 . This means that the PDF of X is

$$
\mathrm{f}_{\mathrm{X}}(\mathrm{x})= \begin{cases}0.5, & \text { for }-1<\mathrm{x}<1 \\ 0, & \text { otherwise }\end{cases}
$$

Find the CDF of $\mathrm{Y}=|\mathrm{X}|$.

## Problem 2 (33 points)

A chain is made of n links with independent and identically distributed strengths $X_{1}, X_{2}, \ldots, X_{n}$. If the distribution of the $X$ 's is uniform between 0 and 1 , find and plot the CDF of the strength of the chain, Y , for $\mathrm{n}=2$ and $\mathrm{n}=10$.

## Problem 3 (33 points)

Your PC can simulate random variables U with uniform distribution between 0 and 1. How can you simulate a random variable X with CDF given by

$$
\mathrm{F}_{\mathrm{X}}(\mathrm{x})= \begin{cases}0, & \mathrm{x} \leq 0 \\ \mathrm{x}^{2}, & 0<\mathrm{x}<1 \\ 1, & \mathrm{x} \geq 1\end{cases}
$$

