1.010 Uncertainty in Engineering Fall 2008

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## 1.010 – Mini-Quiz #3

(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

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

Find the CDF of Y = |X|.

## Problem 2 (33 points)

A chain is made of n links with independent and identically distributed strengths  $X_1, X_2, ..., X_n$ . 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 n = 2 and 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

$$F_{X}(x) = \begin{cases} 0, & x \le 0 \\ x^{2}, & 0 < x < 1 \\ 1, & x \ge 1 \end{cases}$$