

Integral of the Day

$$\int \frac{x dx}{4+x^4}$$

$$= \int \frac{x dx}{2^2+(x^2)^2}$$

$$\begin{aligned} u &= x^2 \\ du &= 2x dx \\ \frac{du}{2} &= x dx \end{aligned}$$

$$= \frac{1}{2} \int \frac{du}{2^2+u^2}$$

$$\begin{aligned} \int \frac{dx}{a^2+x^2} &= \frac{1}{a} \tan^{-1} \frac{x}{a} + C \\ \int \frac{du}{2^2+u^2} &= \frac{1}{2} \tan^{-1} \frac{u}{2} + C \end{aligned}$$

$$= \frac{1}{2} \left(\frac{1}{2} \tan^{-1} \frac{u}{2} \right) + C$$

$$= \frac{1}{4} \tan^{-1} \frac{x^2}{2} + C$$

6. Cont'd

For a continuous random variable X with p.d.f. $f(x)$,

the mean or expected value of X is

$$\mu \text{ or } E(x) = \int_{-\infty}^{\infty} x f(x) dx$$

The variance of X is

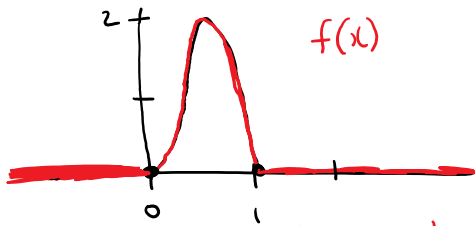
$$\sigma^2 = E(x^2) - \mu^2 \text{ where } E(x^2) = \int_{-\infty}^{\infty} x^2 f(x) dx$$

Ex 4. The proportion X of a city's roads needing repair in any given year has p.d.f.

$$f(x) = \begin{cases} 12x^2 - 12x^3 & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

- Graph $f(x)$ using Wolfram Alpha
- Find the expected proportion of roads needing repairs this year
- Find the SD of X

a)



$X =$ proportion of roads needing repair

b) Find μ or $E(x)$

$$\mu \text{ or } E(x) = \int_{-\infty}^{\infty} x f(x) dx$$

$$f(x) = \begin{cases} 12x^2 - 12x^3, & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases}$$

$$= \int_{-\infty}^0 0 + \int_0^1 \underbrace{(12x^3 - 12x^4)}_{x f(x)} dx + \int_1^{\infty} 0$$

$$= \left[\frac{12x^4}{4} - \frac{12x^5}{5} \right]_0^1$$

$$= \left(\frac{12}{4} - \frac{12}{5} \right) - 0$$

$$= 0.6$$

c) Variance σ^2 first
Then σ

$$E(x^2) = \int_{-\infty}^{\infty} x^2 f(x) dx$$

$$f(x) = \begin{cases} 0, & x < 0 \\ 12x^2 - 12x^3, & 0 < x < 1 \\ 0, & x > 1 \end{cases}$$

$$= \int_{-\infty}^0 x^2 \cdot 0 + \int_0^1 (12x^4 - 12x^5) dx + \int_1^{\infty} 0$$

$$\begin{aligned}
 & \int x \cdot 0 + \int_0^1 (12x - 12x) dx + \int_1^0 0 \\
 & = \left[\frac{12x^5}{5} - \frac{12x^6}{6} \right]_0^1 \\
 & = \left(\frac{12}{5} - 2 \right) - 0 \\
 & = 0.4
 \end{aligned}$$

$$\begin{aligned}
 \sigma^2 &= E(x^2) - \mu^2 \\
 &= 0.4 - (0.6)^2 \\
 &= 0.04 \quad \text{variance}
 \end{aligned}$$

$$\begin{aligned}
 \text{SD } \sigma &= \sqrt{0.04} \\
 &= 0.2
 \end{aligned}$$

Omit Examples 5-8 from Section 6

Omit Sugg HW Section 6 #4

7. The Normal Distribution

Used for mound-shaped data
like lengths and masses



We standard the x -values using
the z -score $z = \frac{x - \mu}{\sigma}$
then use z -table (avoids integration)

Ex 1. The volume in bottles of ginger ale is normally distributed with a mean of 2.01 L and a SD of 0.13 L. Find the probability that a bottle has a volume:

- a) between 1.77 and 2.29 L
- b) between 1.59 and 1.73 L
- c) less than 1.81 L

a) $X = \text{volume (L)}$
 $P(1.77 \leq X \leq 2.29)$

X is normal \rightarrow use z

$$z = \frac{x - \mu}{\sigma} \quad \mu = 2.01 \quad \sigma = 0.13$$

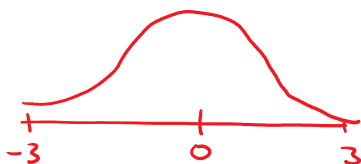
$$z = \frac{1.77 - 2.01}{0.13} \approx -1.85$$

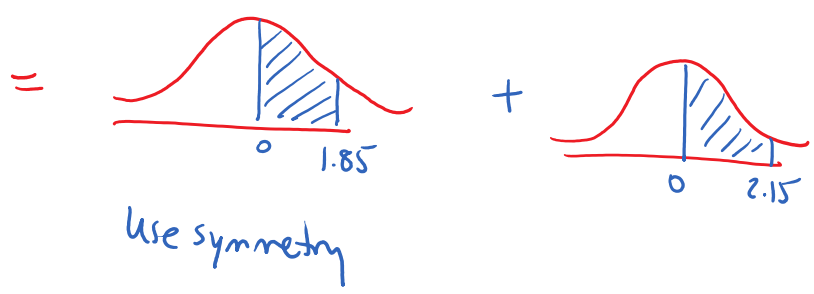
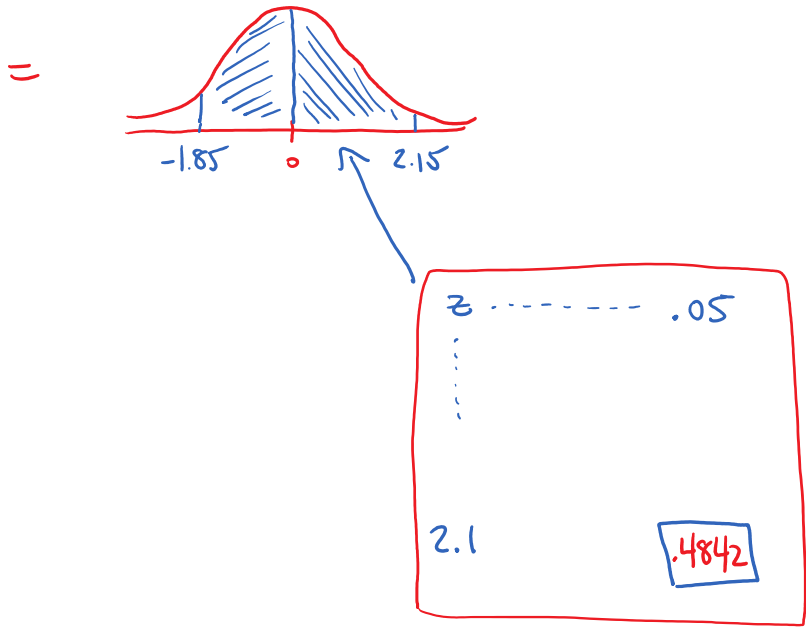
#SD's away from the mean

$$z = \frac{2.29 - 2.01}{0.13} \approx 2.15$$

$$= P(-1.85 \leq z \leq 2.15)$$

z -curve is centred at 0
 ± 3 are extreme values





= $0.4678 + 0.4842$

= 0.952