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The Probability That X Lies Within Some Small Range Can Be Approximated By And
The Expected Value Is Then Approximated By $P(X \in X_2)$

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EXAMPLE 2.6 (a) Find The Distribution Function For The Random Variable Of
Example 2.5. (b) Use The Result Of (a) To Find $P(1 < X < 2)$. (a) We Have If $X < 0$, Then
 $F(x) = 0$. If $0 < X < 3$, Then If $X > 3$, Then Thus The Required Distribution Function Is Note
That $F(x)$ Increases Monotonically From 0 To 1 As Is Required For A Distribution

Function. It Should Also ... 21th, 2024

4 Continuous Random Variables And Probability ...

Let p Be A Number Between 0 And 1. The $(100p)$ th Percentile Of The Distribution Of A Continuous Rv X , Denoted By $\eta(p)$, Is Defined By $\eta(p)$ Is The Specific Value Such That $100p\%$ Of The Area Under The Graph Of $F(x)$ Lies To The Left Of $\eta(p)$ And $100(1-p)\%$ Lies To The Right Of $\eta(p)$.
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CHAPTER 3: Random Variables And Probability Distributions

(a) Use This To Compute $P(X < 1)$ And $P(0.5 < X < 1)$ (b) Find The Density Function Of X
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