

**10. Let X be an $N(\mu, \sigma^2)$ random variable with $\mu = 0$ and $\sigma^2 = 1$.
 Probability - (10 marks)**

Answer to Questions

- 10.1 Let X be an $N(\mu, \sigma^2)$ random variable with $\mu = 0$ and $\sigma^2 = 1$.
 The density of X is given by $f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{x^2}{2\sigma^2}}$.
 (a) What is the probability that a randomly chosen X has a value greater than 1? (2 marks)
- 10.2 What is the probability that a randomly chosen X has a value between -1 and 1? (2 marks)
- 10.3 What is the probability that a randomly chosen X has a value between -1 and 1, given that X is greater than -1? (2 marks)
- 10.4 Is X symmetrically distributed about 0? Justify your answer. (2 marks)

10.1

10.2

10.3

10.4

Blank area for student response.

10.1	0.2420
10.2	0.6827
10.3	0.5000
10.4	Yes

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Ying Liu



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