

THE RECTANGULAR OR UNIFORM DISTRIBUTION

A continuous random variable X having a p.d.f, $f(x)$ where;

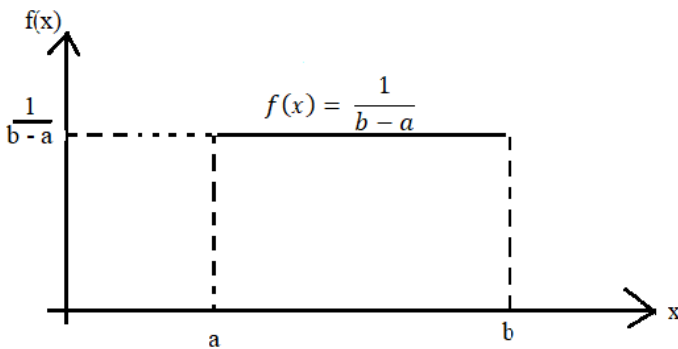
$$f(x) = \frac{1}{b-a}, \text{ for } a \leq x \leq b$$

Where a and b are constants is said to follow a rectangular(uniform) distribution.

Note: a and b are parameters of the distribution

Hence $X \sim R(a, b)$

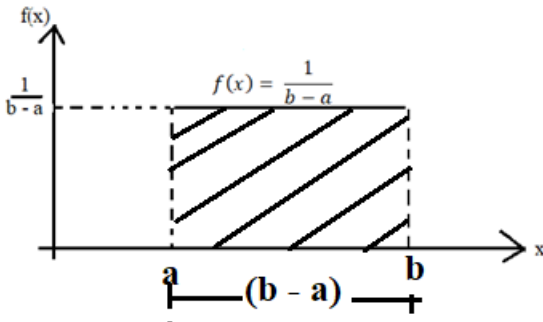
Graph of $f(x)$



X is random variable, since

$$\begin{aligned} \int_{\text{all } x} f(x) dx &= \int_a^b \frac{1}{(b-a)} dx \\ &= \frac{1}{(b-a)} [x]_a^b \\ &= \frac{1}{(b-a)} (b-a) \\ &= 1 \end{aligned}$$

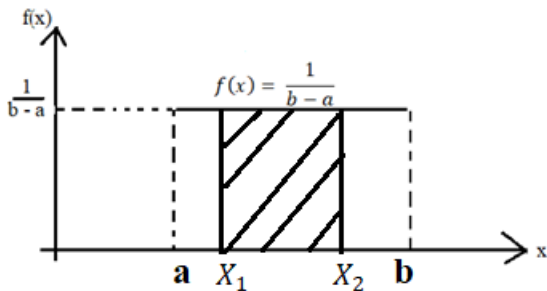
Alternatively;



Total area under the graph = 1

$$\frac{1}{(b-a)} x(b-a) = 1$$

Finding Probability $P(X_1 \leq x \leq X_2)$



$$P(X_1 \leq x \leq X_2) = \int_{X_1}^{X_2} f(x) dx$$

Or

$$\begin{aligned} P(X_1 \leq x \leq X_2) &= \text{Area of shaded part} \\ &= \frac{1}{(b-a)} (X_2 - X_1) \end{aligned}$$

Examples

1. If the continuous r.v X is such that $X \sim R(3,6)$. Find;
 (a) the p.d.f of X
 (b) $P(X > 5)$

Solution

$$(a) f(x) = \begin{cases} \frac{1}{6-3} & ; 3 \leq x \leq 6 \\ 0 & \text{elsewhere} \end{cases}$$

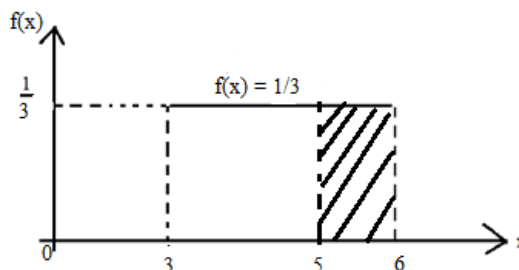
$$= \begin{cases} \frac{1}{3} & ; 3 \leq x \leq 6 \\ 0 & \text{elsewhere} \end{cases}$$

$$(b) P(X > 5) = \int_5^6 \frac{1}{3} dx$$

$$= \left[\frac{x}{3} \right]_5^6 \quad \text{OR}$$

$$= \frac{(6 - 5)}{3}$$

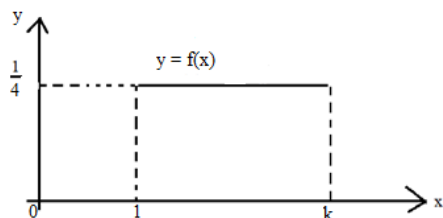
$$= \frac{1}{3}$$



$P(X > 5) = \text{Area of shaded part}$

$$= \frac{1}{3}x(6 - 5) = \frac{1}{3}$$

2. The continuous r.v X has a p.d.f, $f(x)$ as shown in the diagram below;



Find (a) the value of k

(b) $P(2.5 < X < 3.2)$

Solution

(a) Total area under the graph = 1

$$\frac{1}{4}x(k - 1) = 1 \quad \rightarrow k = 5$$

(b) $P(2.5 < X < 3.2) = \frac{1}{4}x(3.2 - 2.5)$ **OR**

$$P(2.5 < X < 3.2) = \int_{2.5}^{3.2} \frac{1}{4} dx = \left[\frac{x}{4} \right]_{2.5}^{3.2}$$

$$= \frac{(3.2 - 2.5)}{4} = 0.1750$$

EXPECTATION AND VARIANCE

3. The random variable X has a p.d.f given by;

$$f(x) = \begin{cases} \frac{1}{b-a} & \text{for } a \leq x \leq b \\ 0 & \text{elsewhere} \end{cases}$$

(a) Show that the mean is $\frac{(b+a)}{2}$ and the variance is $\frac{(b-a)^2}{12}$ for this distribution

(b) Given that the mean equals 1 and the variance equals $\frac{4}{3}$, find;

(i) $P(X < 0)$

(ii) The value of z such that $P(X > z + \sigma) = \frac{1}{4}$

Solution

(a) Mean (Expectation), $E(X) = \int_a^b x \cdot f(x) dx$

$$= \int_a^b x \cdot \left(\frac{1}{b-a}\right) dx$$

$$= \frac{1}{b-a} \left[\frac{x^2}{2}\right]_a^b$$

$$= \frac{1}{b-a} \left(\frac{b^2 - a^2}{2}\right)$$

$$= \frac{1}{(b-a)} \times \frac{(b+a)(b-a)}{2}$$

$$= \frac{(b+a)}{2}$$

Variance, $Var(X) = E(X^2) - E^2(X)$

$$\text{But } E(X^2) = \int_a^b x^2 \cdot f(x) dx = \int_a^b x^2 \cdot \left(\frac{1}{b-a}\right) dx = \frac{1}{b-a} \left[\frac{x^3}{3}\right]_a^b$$

$$= \frac{1}{b-a} \left(\frac{b^3 - a^3}{3}\right)$$

$$= \frac{1}{3(b-a)} (b-a)(b^2 + ab + a^2)$$

$$= \frac{(b^2 + ab + a^2)}{3}$$

$$\begin{aligned}
\text{Hence; } \text{Var}(X) &= \frac{(b^2+ab+a^2)}{3} - \left(\frac{b+a}{2}\right)^2 \\
&= \frac{(b^2 + ab + a^2)}{3} - \left(\frac{b^2 + 2ab + a^2}{4}\right) \\
&= \frac{4b^2 + 4ab + 4a^2 - (3b^2 + 6ab + 3a^2)}{12} \\
&= \frac{(b^2 - 2ab + a^2)}{12} \\
&= \frac{(b - a)^2}{12}
\end{aligned}$$

(b) Mean, $\frac{b+a}{2} = 1 \quad \therefore b + a = 2 \dots \dots \dots (1)$

Variance $\frac{(b-a)^2}{12} = \frac{4}{3} \quad \rightarrow (b - a)^2 = 16$
 $\therefore (b - a) = 4 \dots \dots \dots (2)$

Adding (1) and (2); $2b = 6 \quad \rightarrow b = 3$
 From eqn(1) $a = 2 - 3 = -1$

$$\therefore f(x) = \begin{cases} \frac{1}{4} & -1 \leq x \leq 3 \\ 0 & \text{elsewhere} \end{cases}$$

(i) $P(X < 0) = \int_{-1}^0 \frac{1}{4} dx = \frac{1}{4} [x]_{-1}^0 = \frac{1}{4} (0 - -1) = \frac{1}{4} \text{ or } \mathbf{0.25}$

(ii) $P(X > z + \sigma) = \frac{1}{4}$ But $\sigma = \sqrt{\text{var}(x)} = \sqrt{\frac{4}{3}} = \frac{2}{\sqrt{3}}$

Hence $\int_{z+\frac{2}{\sqrt{3}}}^3 \left(\frac{1}{4}\right) dx = \frac{1}{4}$

$$\frac{1}{4} [x]_{z+\frac{2}{\sqrt{3}}}^3 = \frac{1}{4}$$

$$\frac{1}{4} \left[3 - \left(z + \frac{2}{\sqrt{3}}\right) \right] = \frac{1}{4} \quad \rightarrow z = 2 - \frac{2}{\sqrt{3}}$$

$$3 - \left(z + \frac{2}{\sqrt{3}}\right) = 1 \quad \therefore z = \mathbf{0.8453}$$

EXERCISE

1. A r.v takes values k such that $0 \leq k \leq 5$ and is rectangularly distributed in the interval. Find the;

- (a) mean and standard deviation of k
- (b) $P(k < 3/k > 1)$

2. A random variable X has a probability density function (p.d.f) given by;

$$f(x) = \begin{cases} \frac{1}{k} & ; n \leq x \leq m \\ 0 & \text{elsewhere.} \end{cases} \quad \text{Where } k = m - n$$

- a) Show that the variance of x is given by $\frac{(m-n)^2}{12}$
 - b) In preparation of Club handover party at GHS, the number of guests takes on a random variable X with a uniform distribution over the interval (\mathbf{p}, \mathbf{q}) . The expected number of guests is 9 with variance 12. Determine the;
 - (i) values of \mathbf{p} and \mathbf{q}
 - (ii) probability that at most 10 guests will attend.
3. If the continuous r.v X has a p.d.f, $f(x)$ where $f(x) = k$ and $X \sim R(-5, -2)$. Find;
- (a) The value of the constant k
 - (b) $E(X)$
 - (c) $\text{Var}(X)$
 - (d) $P(-4.3 < X < -2.8)$
4. The daily number of patients visiting a certain hospital is uniformly distributed between 150 and 210
- (a) Write down the probability distribution function (p.d.f) of the number of patients
 - (b) Find the probability that between 170 and 14 patients visit the hospital on a particular day