

Chapter 3

3.1 (a) No, because $f(4)$ is negative; (b) Yes; (c) No, because $f(1) + f(2) + f(3) + f(4) = \frac{18}{19}$ is less than 1.

3.2 (a) No, because $f(1)$ is negative; (b) Yes; (c) No, because $f(0) + f(1) + f(2) + f(3) + f(4) + f(5)$ is greater than 1.

3.3 $f(x) > 0$ for each value of x and

$$\sum_{x=1}^k f(x) = \frac{2}{k(k+1)}(1+2+\dots+k) = \frac{2}{k(k+1)} \cdot \frac{k(k+1)}{2} = 1$$

3.4 (a) $c(1+2+3+\dots+5) = 1$; thus $c = \frac{1}{15}$

(b) $c\left(5 + \frac{5}{2} + \frac{5}{3} + \frac{5}{4} + 1\right) = 1$; thus, $c = \frac{12}{137}$

(c) $\sum_{x=1}^k f(x) = c \sum_{x=1}^k x^2 = cS(k, 2)$

From Theorem A.1 we obtain $S(k, 2) = \frac{1}{6}k(k+1)(2k+1)$

Thus, for $f(x)$ to be a distribution function, $c = \frac{6}{k(k+1)(2k+1)}$, $k \neq 0$.

(d) $\sum_{x=1}^{\infty} f(x) = c \sum_{x=1}^{\infty} \left(\frac{1}{4}\right)^x$

The right-hand sum is a geometric progression with $a = 1$ and $r = 1/4$.

For $x = 1$ to n , this sum equals

$$S_n = \frac{1 - \left(\frac{1}{4}\right)^n}{1 - \frac{1}{4}} \rightarrow \frac{1/4}{3/4} = \frac{1}{3} \quad \text{as } n \rightarrow \infty. \text{ Therefore, } c = 3.$$

3.5 For $f(x) = (1-k)k^x$ to converge to 1, $0 < k < 1$.

3.6 For $c > 0$, $f(x)$ diverges. For $c = 0$, $f(x) = 0$ for all x , and it cannot be a density function

3.9 (a) No, because $F(4) > 1$; (b) No, because $F(2) < F(1)$; (c) Yes.

John Mathematical Statistics Solutions Manual

Barbara M. Beaver



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