

(3) Suppose we wait for a bus, and we let  $X$  be the random variable

$X$  = The time it takes (in minutes) for the bus to arrive

Suppose that the PDF (probability distribution function) for  $X$  is given by  $y = f(x)$

$$f(x) = \begin{cases} 0 & x < 0 \\ ke^{-x/10} & x \geq 0 \end{cases}$$

where  $k$  is a constant.

- Find the value  $k$  must have for  $f(x)$  to be a well defined PDF.
- Find the probability a bus arrives in 10 minutes or less.
- Find the average (mean) amount of time we expect to have to wait for the bus.

(a)  $\int_{-\infty}^{\infty} f(x) dx = 1$

$$= \int_0^{\infty} k e^{-x/10} dx = \lim_{t \rightarrow \infty} \int_0^t k e^{-x/10} dx = \lim_{t \rightarrow \infty} \left[ k(-10) e^{-x/10} \right]_0^t$$

$$= \lim_{t \rightarrow \infty} -10k e^{-t/10} + 10k e^0 = 10k = 1$$

$k = \frac{1}{10}$

$$f(x) = \begin{cases} 0 & x < 0 \\ \left(\frac{1}{10}\right) e^{-x/10} & x \geq 0 \end{cases}$$

(b) Find the probability a bus arrives in 10 minutes or less.

$$P(X \leq 10) = \int_{-\infty}^{10} f(x) dx = \int_0^{10} \frac{1}{10} e^{-x/10} dx$$

$$= \left[ -e^{-x/10} \right]_0^{10} = -e^{-1} + e^0 = 1 - \frac{1}{e}$$

$\approx 63\%$

(c) Find the average (mean) amount of time we expect to have to wait for the bus.

$$\int_{-\infty}^{\infty} \underbrace{x f(x)}_{=0 \text{ when } x \leq 0} dx = \int_0^{\infty} x \cdot \frac{1}{10} e^{-x/10} dx = \lim_{t \rightarrow \infty} \int_0^t \frac{1}{10} x e^{-x/10} dx =$$

$$= \lim_{t \rightarrow \infty} \left[ -x e^{-x/10} - 10 e^{-x/10} \right]_0^t$$

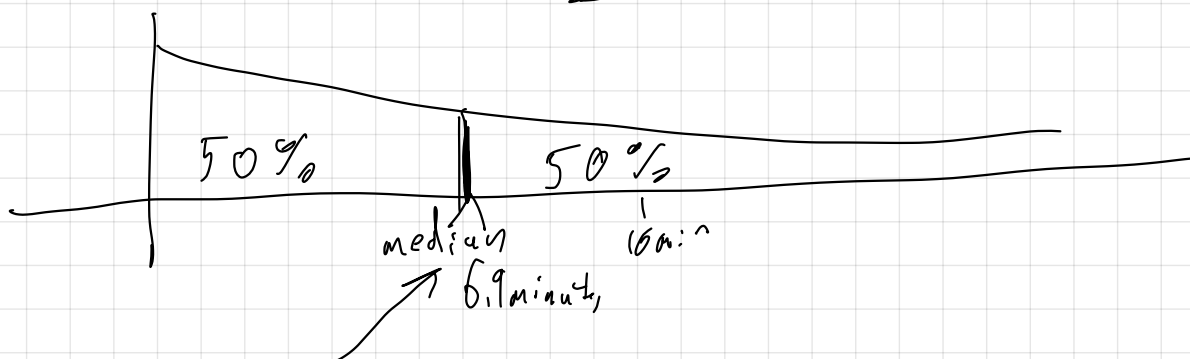
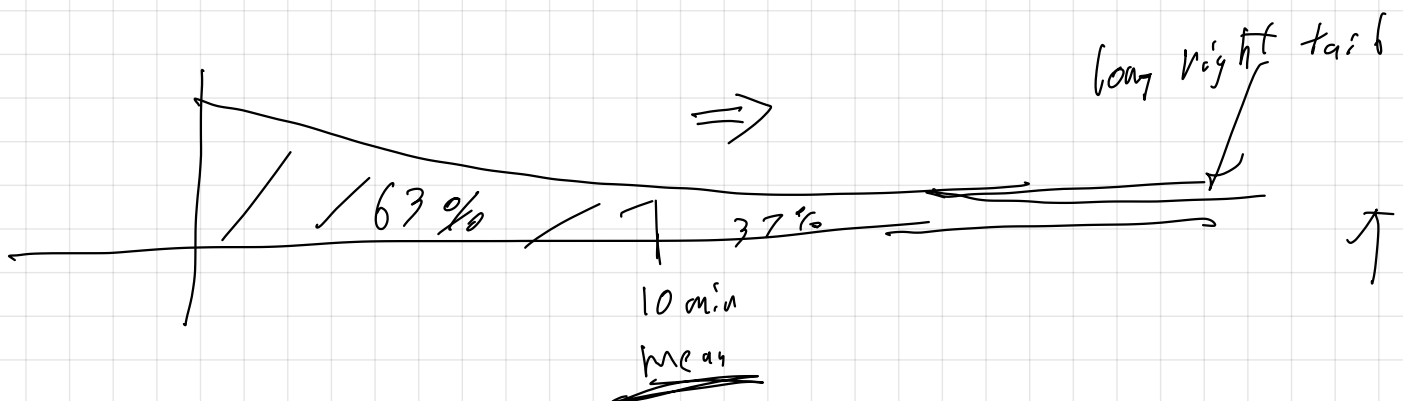
$$= \lim_{t \rightarrow \infty} \left[ \underbrace{(-t e^{-t/10})}_{\substack{\downarrow 0 \\ \text{(L'Hospital)}}} - \underbrace{10 e^{-t/10}}_{\downarrow 0} \right] - (0 - 10 e^0) = 10$$

diff	int
$\frac{1}{10} x$	$e^{-x/10}$
$\frac{1}{10}$	$-10 e^{-x/10}$
0	$10 e^{-x/10}$

c) The average time it takes a bus to arrive is 10 minutes,

b) 67% of the time a bus comes before 10 minutes.

Median time it takes for a bus to arrive is  $m$   
 $P(X \leq m) = 50\%$



What is the median time,  $m$ , for the bus to

arrive

assume  
 $m \geq 0$

$$P(X \leq m) = 0.5$$

$$\int_{-\infty}^m \underline{f(x) dx} = 0.5$$

$$\int_0^m \frac{1}{10} e^{-x/10} dx = 0.5$$

$$\left[ -e^{-x/10} \right]_0^m = 0.5$$

$$-e^{-m/10} + 1 = 0.5$$

$$e^{-m/10} = 0.5$$

$$\frac{-m}{10} = \ln 0.5$$

$$m = -10 \ln 0.5 = \boxed{10 \ln 2} \approx 6.9 \text{ minutes}$$