

29.6.1

$$f(x) = kx \quad 0 \leq x \leq 2$$

find mean of  $f(x)$   
variance of  $f(x)$

$$\begin{aligned} E(f(x)) &= \int_{-\infty}^{\infty} x f(x) dx \\ &= \int_0^2 x f(x) dx \\ &= \int_0^2 kx^2 dx = k \left. \frac{x^3}{3} \right|_0^2 \end{aligned}$$

$$\mu = k \frac{8}{3} = \frac{1}{2} \frac{8}{3} = \frac{4}{3} = \mu$$

$$\sigma^2 = \int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx$$

$$= \int_0^2 (x - \mu)^2 kx dx$$

$$= k \int_0^2 x^3 - 2x^2\mu + \mu^2 x dx$$

$$= k \left[ \frac{x^4}{4} - \frac{2\mu x^3}{3} + \frac{\mu^2 x^2}{2} \right]_0^2$$

$$= k \left( \frac{16}{4} - \frac{2(8)(8)}{3(3)} + \frac{64 k^2 4}{9(2)} \right)$$

$$= \frac{1}{2} \left( 4 - \frac{64}{9} + \frac{32}{9} \right)$$

$$= \frac{1}{2} \left( \frac{36}{9} - \frac{64}{9} + \frac{32}{9} \right) = \frac{1}{2} \frac{4}{9} = \frac{2}{9} = \sigma^2$$

$$1 = \int_{-\infty}^{\infty} f(x) dx = \int_0^2 kx dx = k \left. \frac{x^2}{2} \right|_0^2$$

$$= k \frac{4}{2} = 2k = 1 \Rightarrow k = \frac{1}{2}$$