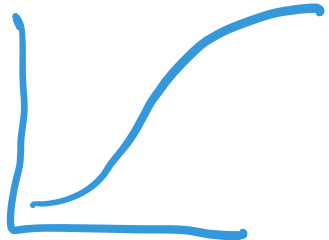


Logistic r.v.  $X$  has a CDF that is the logistic function.

$$F(x) = \frac{e^x}{1+e^x}$$


$$f(x) = F'(x)$$

ratio  $\Rightarrow$  quotient rule

$$F(x) = \frac{h(x)}{g(x)}$$

$$F'(x) = \frac{h'(x)g(x) - h(x)g'(x)}{g(x)^2}$$

$$f(x) = F'(x) = \frac{e^x(1+e^x) - e^x e^x}{(1+e^x)^2}$$

$$f(x) = \frac{e^x}{(1+e^x)^2}$$

$$\int_a^b f(x) dx = \underline{\underline{F(b) - F(a)}}$$

Uniform  $(a, b) = \underline{\underline{U}}$

$$\textcircled{1} = \Pr[U \in (a, b)]$$

$$= \int_a^b c dx = c \int_a^b 1 dx$$

$$= c \int_a^b 1 = \underline{c(b-a) = 1}$$

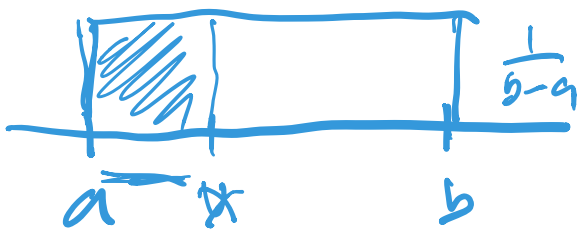
$$\underline{c = \frac{1}{b-a}}$$

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$$U \sim \text{Unif}(a, b)$$

$$\underline{\underline{\text{Pr}[U \leq x] \mid U \in (c, d) ]}}$$

$$\text{c.d.f.} \Rightarrow \bar{U} \sim \text{Unif}(c, d)$$



$$\text{Pr}[U \leq x] = \frac{x-a}{b-a} = x-a \times \left(\frac{1}{b-a}\right)$$

$$U \sim \text{Unif}(a, b)$$

$$E[U] = \int_{-\infty}^{\infty} x f(x) dx$$

$$= \int_a^b x \frac{1}{b-a} dx \quad \frac{\partial x^2}{\partial x} = 2x$$

$$= \frac{1}{b-a} \frac{1}{2} x^2 \Big|_a^b = \frac{1}{2(b-a)} (b^2 - a^2)$$

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

$$= \frac{b+a}{2} = \underline{\underline{E[U]}}$$

$$R \sim \text{Unif}(0, 1)$$

$$A = \pi R^2$$

$$E[A] = E[\pi R^2]$$

$$= \int_0^1 \pi r^2 \cdot 1 \, dr = \pi \int_0^1 r^2 \, dr$$

$$= \frac{\pi}{3} r^3 \Big|_0^1 = \frac{\pi}{3} - 0 = \frac{\pi}{3}$$

$$\underline{V[A] = E[A^2] - E[A]^2}$$

$$E[A^2] = E[\pi^2 R^4]$$

$$= \int_0^1 \pi^2 r^4 dr = \pi^2 \int_0^1 r^4 dr$$

$$= \frac{\pi^2}{5} r^5 \Big|_0^1 = \frac{\pi^2}{5}$$

$$V[A] = \frac{\pi^2}{5} - \frac{\pi^2}{9}$$

$$= \frac{4\pi^2}{45}$$