

STAT 479
Spring 2022

Quiz 1

January 25, 2022

1. You are given $F(x) = \frac{x^2}{100}$ for $0 < x < 10$.

Calculate $e(5)$. This is $E[(X - 5 | X > 5)]$.

1. Losses represented by the random variable of X are uniformly distributed from 0 to the maximum loss. You are given that $Var[X] = 62,208$.

Calculate $TVaR_{0.75}(X)$.