Question

Suppose that a r.v. X has the following probability mass function (pmf):

$$f(x) = \begin{cases} cx, & \text{for } x = 1, 2, 3, 4, 5; \\ 0, & \text{otherwise} \end{cases}$$

Determine the value of the constant c. Sketch the pmf of X and find the following probabilities:

$$P\{X < 1\}, P\{-1 < X < 3\}, P\{X > 1\}$$

Answer

From "the total probability is one",

$$\sum_{i=1}^{5} ci = 1$$

and so
$$c=\frac{1}{15}$$
. Consequently
$$P\{X=1\}=0,$$

$$P\{-1< X<3\}=P\{X=1\}+P\{X=2\}=\frac{1}{5}$$

$$P\{X>1\}=1-P\{X=1\}=\frac{14}{15}$$