MATH10282: INTRODUCTION TO STATISTICS SEMESTER 2 SOLUTIONS TO QUIZ PROBLEM 4

Suppose that a random variable X has the cumulative distribution function

$$F_X(x) = 1 - (1 - x^a)^b$$

for 0 < x < 1, a > 0 and b > 0. To determine the quantile function Q(p), we solve

$$F_X(Q(p)) = p$$

which is equivalent to

$$1 - (1 - (Q(p))^a)^b = p$$

which is equivalent to

$$(1 - (Q(p))^a)^b = 1 - p$$

which is equivalent to

$$1 - (Q(p))^a = (1 - p)^{1/b}$$

which is equivalent to

$$(Q(p))^a = 1 - (1-p)^{1/b}$$

which is equivalent to

$$Q(p) = \left[1 - (1-p)^{1/b}\right]^{1/a}$$
.

Hence,

$$Q(p) = \left[1 - (1-p)^{1/b}\right]^{1/a}$$
.

The IQR is

$$Q(0.75) - Q(0.25) = \left[1 - (1 - 0.75)^{1/b}\right]^{1/a} - \left[1 - (1 - 0.25)^{1/b}\right]^{1/a}$$
$$= \left[1 - (0.25)^{1/b}\right]^{1/a} - \left[1 - (0.75)^{1/b}\right]^{1/a}.$$

So, the correct answer is d).