

The density function

$$f(x) = \frac{e^{3-x}}{(1 + e^{3-x})^2}$$

is an example of a **logistic distribution**.<sup>1</sup>

(a) Verify that  $f$  is a probability density function. The probability density function  $f(x)$  of a random variable  $X$  must satisfy the following two conditions:

(i)  $f(x) \geq 0$  for all  $x$ .

(ii)  $\int_{-\infty}^{\infty} f(x) \, dx = 1$

The numerator of  $f(x)$  is an exponential function, so it is always positive. The denominator of  $f(x)$  is a square, so it is always positive. Thus  $f(x) \geq 0$  for all  $x$  and condition (i) is satisfied.

We compute

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{e^{3-x}}{(1 + e^{3-x})^2} \, dx \\ = \lim_{w \rightarrow -\infty} \int_w^0 \frac{e^{3-x}}{(1 + e^{3-x})^2} \, dx + \lim_{t \rightarrow \infty} \int_0^t \frac{e^{3-x}}{(1 + e^{3-x})^2} \, dx \end{aligned}$$

For both of these integrals, let  $u = 1 + e^{3-x}$ , so  $du = -1 \cdot e^{3-x} \, dx$ . We get

$$\begin{aligned} &= \lim_{w \rightarrow -\infty} -1 \cdot \int_w^0 \frac{-e^{3-x}}{(1 + e^{3-x})^2} \, dx + \lim_{t \rightarrow \infty} -1 \cdot \int_0^t \frac{-e^{3-x}}{(1 + e^{3-x})^2} \, dx \\ &= \lim_{w \rightarrow -\infty} -1 \cdot \left[ -(1 + e^{3-x})^{-1} \right]_w^0 + \lim_{t \rightarrow \infty} -1 \cdot \left[ -(1 + e^{3-x})^{-1} \right]_0^t \\ &= \lim_{w \rightarrow -\infty} \left[ \frac{1}{1 + e^{3-0}} - \frac{1}{1 + e^{3-w}} \right] + \lim_{t \rightarrow \infty} \left[ \frac{1}{1 + e^{3-t}} - \frac{1}{1 + e^{3-0}} \right] \end{aligned}$$

As  $w \rightarrow -\infty$ ,  $1 + e^{3-w} \rightarrow \infty$ , so  $\frac{1}{1 + e^{3-w}} \rightarrow 0$ . Also, as  $t \rightarrow \infty$ ,  $e^{3-t} \rightarrow 0$ , so  $1 + e^{3-t} \rightarrow 1$ , and  $\frac{1}{1 + e^{3-t}} \rightarrow 1$ . We have

$$\begin{aligned} &= \frac{1}{1 + e^3} - 0 + 1 - \frac{1}{1 + e^3} \\ &= 1 \end{aligned}$$

Thus,  $f(x) = \frac{e^{3-x}}{(1 + e^{3-x})^2}$  is a probability density function.

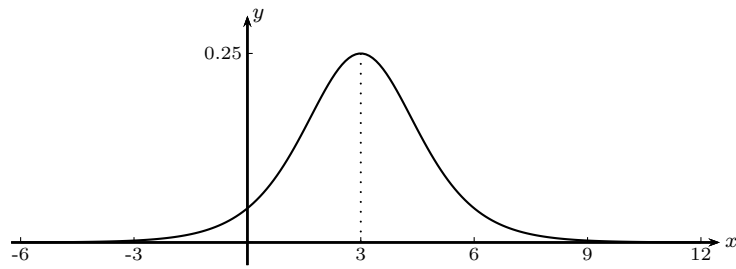
(b) Find  $P(3 \leq X \leq 4)$ .

$$\begin{aligned} P(3 \leq X \leq 4) &= \int_3^4 \frac{e^{3-x}}{(1 + e^{3-x})^2} \, dx \\ &= \left[ (1 + e^{3-x})^{-1} \right]_3^4 \\ &= \frac{1}{1 + e^{3-4}} - \frac{1}{1 + e^{3-3}} \\ &= \frac{1}{1 + e^{-1}} - \frac{1}{1 + 1} \\ &\approx 0.2311 \end{aligned}$$

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<sup>1</sup>Stewart, *Calculus, Early Transcendentals*, p. 579, #4.

(c) Graph  $f$ . What does the mean appear to be? What about the median?



From the graph, it seems that the mean and the median are both 3.