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QUESTIONS 3 (a) Compute the probability density function of X . (b) Compute mean, median, and mode of the distribution of X . (5) Suppose X is a Gaussian variable of mean 0, and standard deviation, and define $N(u)$ as

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the CDF of a centered Gaussian variable of mean 0 and variance 1, i.e.,
 $N(u) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^u e^{-\frac{1}{2}s^2} ds$.

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