



STEP II, 2012, Q13 EC

Q13 This question drew very little interest from candidates. Most attempts gained the first couple of answers and then differentiated to find the pdf of Y . In the attempts to find $E(Y)$ and $E(Y^2)$, most candidates rightly attempted *integration by parts*, although some coefficients went astray when either making a substitution or comparing the integrals with the corresponding ones of the standard normal distribution. Slightly surprisingly, it was relatively common to find $E(Y^2)$ correct but the variance incorrect, as candidates failed to make this modest extra step without error.



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