

$$X \sim U(0, 1),$$

$$Y, \quad :$$

$$Y = \begin{cases} 1, & X \leq \frac{1}{3}, \\ 2, & X > \frac{1}{3}. \end{cases}$$

$$\mathbf{1.} \quad p_Y(y)$$

$$X \sim U(0, 1), \quad :$$

$$P(X \leq a) = a, \quad 0 \leq a \leq 1.$$

:

$$p_Y(1) = P\left(X \leq \frac{1}{3}\right) = \frac{1}{3},$$

$$p_Y(2) = P\left(X > \frac{1}{3}\right) = 1 - \frac{1}{3} = \frac{2}{3}.$$

,

$$p_Y(y) = \begin{cases} \frac{1}{3}, & y = 1, \\ \frac{2}{3}, & y = 2, \\ 0, & . \end{cases}$$

$$\mathbf{2.} \quad E(Y)$$

$$\mathbf{1:} \quad p_Y(y)$$

$$E(Y) = \sum_y y p_Y(y) = 1 \cdot \frac{1}{3} + 2 \cdot \frac{2}{3} = \frac{5}{3}.$$

$$\mathbf{2:} \quad f_X(x)$$

$$X:$$

$$f_X(x) = \begin{cases} 1, & 0 < x < 1, \\ 0, & . \end{cases}$$

:

$$E(Y) = \int_0^{1/3} 1 \, dx + \int_{1/3}^1 2 \, dx = \frac{1}{3} + 2 \cdot \frac{2}{3} = \frac{5}{3}.$$

$$p_Y(1) = \frac{1}{3}, \quad p_Y(2) = \frac{2}{3}, \quad E(Y) = \frac{5}{3}.$$