

一、选择题 (每题 4 分, 共 24 分)

1. C 2. D 3. C 4. C 5. A 6. B

二、填空题 (每空 5 分, 共 25 分)

1. $\frac{17}{25}$; 2. $\frac{1}{3}$; 3. $\frac{4}{5}$; 4. $\frac{5}{7}$ 5. $\frac{1}{2}$

三、解答题

1. (13 分)

解答解: (1) 由题设知, $x < -1$ 时, $F(x) = 0$, $F(-1) = \frac{1}{8}$,

$$\therefore P\{-1 < X \leq 1\} = 1 - \frac{1}{8} - \frac{1}{4} = \frac{5}{8},$$

$$P\{-1 < X \leq x | -1 < X < 1\} = \frac{1}{2} (x+1) \quad (|x| < 1),$$

$$\therefore P\{-1 < X \leq x\} = \frac{5}{8} \bullet \frac{x+1}{2} = \frac{5(x+1)}{16},$$

$$\therefore F(x) = P(X \leq -1) + P\{-1 < X \leq x\} = \frac{1}{16} (5x+7),$$

$$\because x \geq 1, F(x) = 1,$$

$$\therefore F(x) = \begin{cases} 0, & x < -1 \\ \frac{1}{16} (5x+7), & -1 \leq x < 1; \\ 1, & x \geq 1 \end{cases}$$

$$(2) P = P(X \leq 0) = F(0) = \frac{7}{16}.$$

2. (12 分)

$$F_Z(Z) = \begin{cases} 1 - e^{-Z} - Ze^{-Z} & Z \geq 0 \\ 0 & Z < 0 \end{cases}$$

3. (15 分)

$$(1) E(X) = 0, D(X) = 2 \quad (2) \operatorname{cov}(x, |x|) = 0 \quad (3) \text{不独立}$$

4. (11 分)

