

Probability Function

Session 55

$$a) \int_a^b \lambda e^{-\lambda u} = -e^{-\lambda u} \Big|_a^b = (-e^{-\lambda b}) - (-e^{-\lambda a}) \\ = -e^{-\lambda b} + e^{-\lambda a}$$

$$b) 0 + 1 - e^{-\lambda b}$$

c) 0