

$$1) f(x) = \begin{cases} 4(1-x)^3, & x \in [0, 1] \\ 0, & \text{altfel} \end{cases}$$

$\rightarrow X$  are repartiția maximului :  $f(x) = \begin{cases} nx^{n-1}, & x \in [0, 1] \\ 0, & \text{altfel} \end{cases}$

cu  $n=4$ .

Alg

P1. Se generează  $U_1, U_2, U_3, U_4$  variabile aleatoare indep. unif. pe  $[0, 1]$

P2.  $Y = \max \{ U_1, \dots, U_4 \}$

Întrebare:  $Y$  cu rep.  $F$  (ca a lui  $X$ ).

$$2) f(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^2 + \frac{1}{2}x - \frac{1}{8}}, \quad x \in \mathbb{R}$$

$x \in \mathbb{R} \Rightarrow$  avem o rep. normală :  $f(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$

$$-\frac{1}{2}x^2 + \frac{1}{2}x - \frac{1}{8} = -\left(\frac{1}{2}x^2 - \frac{1}{2}x + \frac{1}{8}\right) = -\left(\frac{x}{\sqrt{2}} - \frac{1}{2\sqrt{2}}\right)^2$$

la noi,  $\sigma$  se pare ca e 1.

$$\Rightarrow -\frac{1}{2}(x-\mu)^2 = -\left(\frac{x}{\sqrt{2}} - \frac{1}{2\sqrt{2}}\right)^2 \Rightarrow \left(\frac{x-\mu}{\sqrt{2}}\right)^2 = \left(\frac{x}{\sqrt{2}} - \frac{1}{2\sqrt{2}}\right)^2$$

$$\left(\frac{x-\mu}{\sqrt{2}}\right)^2 = \left(\frac{2x-1}{2\sqrt{2}}\right)^2 \Rightarrow \frac{x-\mu}{\sqrt{2}} = \frac{2x-1}{2\sqrt{2}} \quad | \cdot \sqrt{2}$$

$$x-\mu = \frac{2x-1}{2} \Rightarrow 2x-2\mu = 2x-1 \Rightarrow \mu = \frac{1}{2}$$

verificare :  $f(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}\left(x-\frac{1}{2}\right)^2} = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{2x-1}{2}\right)^2}$

$$= \frac{1}{\sqrt{2\pi}} e^{-\frac{(2x-1)^2}{8}} = \frac{1}{\sqrt{2\pi}} e^{-\left(\frac{x}{\sqrt{2}} - \frac{1}{2\sqrt{2}}\right)^2} \Rightarrow \mu = \frac{1}{2}, \sigma = 1$$

corect.