

[1] Que X_i v.a, tal que $X_i = \begin{cases} 1 & \text{si } (x_i, y_i) \in S \\ 0 & \text{d/c} \end{cases}$
y tiene distribución de bernoulli:

definida por $p_X(x) = \begin{cases} \text{area}(S) & \text{si } x_i = 1 \\ 1 - \text{area}(S) & \text{si } x_i = 0. \end{cases}$

$$\begin{aligned} \text{Note que } E[S_n] &= E\left[\frac{x_1 + x_2 + \dots + x_n}{n}\right] = \frac{1}{n} E\left[\sum_{i=1}^n x_i\right] \\ &= \frac{1}{n} \sum_{i=1}^n E[x_i] = \frac{1}{n} n \cdot \text{area}(S) = \underline{\underline{\text{area}(S)}}. \end{aligned}$$

$$\begin{aligned} \text{Var}(S_n) &= \text{var}\left(\frac{1}{n} \sum_{i=1}^n x_i\right) = \frac{1}{n^2} \sum_{i=1}^n \text{Var}(x_i) = \frac{1}{n^2} \sum_{i=1}^n \text{area}(S)(1 - \text{area}(S)) \\ &= \frac{1}{n^2} n \text{area}(S)(1 - \text{area}(S)). \end{aligned}$$

$$\text{Var}(S_n) = \frac{\text{area}(S)(1 - \text{area}(S))}{n}.$$

Observe que si en $\text{Var}(S_n)$ $n \rightarrow \infty$ el valor de $\text{Var}(S_n) \rightarrow 0$.

$$\begin{aligned} [2]. \quad S_n &= \frac{x_1 + x_2 + \dots + x_{n-1} + x_n}{n} = \frac{x_1}{n} + \underbrace{\frac{x_2}{n} + \dots + \frac{x_{n-1}}{n}}_{n-1} + \frac{x_n}{n}. \\ S_n &= S_{n-1} + \frac{x_n}{n} \end{aligned}$$

luego para calcular S_n solo es necesario conocer S_{n-1} y $\frac{x_n}{n}$.

16] X v.a.n con media $\mu=1$ y varianza $\sigma^2=4$

$$\bullet P(0 \leq X < 1) = P(X < 1) - P(X < 0)$$

$$Y = \frac{X - \mu}{\sigma}$$

$$P(X < 1) = P\left(Y < \frac{1-1}{2}\right) = P(Y < 0) = \Phi(0) = 0,5$$

$$\begin{aligned} P(X < 0) &= P\left(Y < \frac{0-1}{2}\right) = P(Y < -1/2) = \Phi(-1/2) = 1 - \Phi(1/2) \\ &= 1 - 0,6915 \\ &= 0,3085 \end{aligned}$$

$$\begin{aligned} P(0 \leq X < 1) &= P(X < 1) - P(X < 0) \\ &= 0,5 - 0,3085 \end{aligned}$$

$$\underline{\underline{P(0 \leq X < 1) = 0,1915}}$$

$$\begin{aligned} \bullet P(X^2 > 4) &= P(|X| > 2) = P(X > 2, X < -2) = P(X < -2) + P(X > 2) = \\ &= P(X < -2) + 1 - P(X < 2) \\ &= P\left(Y < \frac{-2-1}{2}\right) + 1 - P\left(Y < \frac{2-1}{2}\right) \\ &= P(Y < -3/2) + 1 - P(Y < 1/2) \\ &= \Phi(-3/2) + 1 - \Phi(1/2) \\ &= 1 - \Phi(3/2) + 1 - \Phi(1/2) \\ &= 2 - 0,9332 - 0,6915 \end{aligned}$$

$$\underline{\underline{P(X^2 > 4) = 0,3753}}$$

7], $P(X > c) = 0,1$ $Y = \frac{X - \mu}{\sigma}$

X v.a. Normal con media $\mu=12$
y varianza $\sigma^2=4$

$$P(Y > \frac{c-12}{2}) = 0,1$$

$$1 - P(Y < \frac{c-12}{2}) = 0,1$$

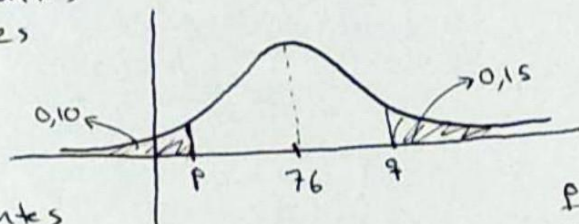
$$P(Y < \frac{c-12}{2}) = 0,9$$

Note que $P(Y < 1,29) = \Phi(1,29) = 0,9015$ luego $\Phi(\frac{c-12}{2}) \approx \Phi(1,29)$

$$\text{entonces } \frac{c-12}{2} \approx 1,29 \rightarrow c \approx 2,58 + 12 \rightarrow \underline{\underline{c \approx 14,58}}$$

8) X v.a. normal con media $\mu=76$ y desviación estándar $\sigma=15$
 X representa los puntajes de un examen.

- 15% de los estudiantes con mejores puntajes obtienen A



- 10% de los estudiantes con peores puntajes perdieron

p : mínimo para pasar
 q : mínimo para sacar A.

$$Y = \frac{X - \mu}{\sigma}$$

$$P(X < p) = 0,10 \quad P(X > q) = 0,15.$$

$$P(X < p) = P\left(Y < \frac{p-76}{15}\right) = 0,10. \text{ Note que } \Phi(-1,28) \approx 0,1003$$

$$\text{luego } \Phi\left(\frac{p-76}{15}\right) \approx \Phi(-1,28) \text{ entonces } \frac{p-76}{15} \approx -1,28$$

$$p \approx -19,2 + 76, \quad \underline{p \approx 56,8} \quad \underline{\text{Puntaje mínimo para pasar}}$$

$$P(X > q) = 1 - P(X < q) = 1 - P\left(Y < \frac{q-76}{15}\right) = 1 - \Phi\left(\frac{q-76}{15}\right) = 0,15$$

$$\Phi\left(\frac{q-76}{15}\right) = 0,85$$

$$\text{Note que } \Phi(1,04) = 0,8508 \text{ luego } \Phi(1,04) \approx \Phi\left(\frac{q-76}{15}\right)$$

$$\text{entonces } \frac{q-76}{15} \approx 1,04 \rightarrow q \approx 15,6 + 76 = 91,6$$

$$\underline{q \approx 91,6} \quad \underline{\text{Puntaje mínimo para sacar A.}}$$

19.

$$f_{X,Y}(x,y) = \begin{cases} x+y & 0 < x < 1; 0 < y < 1 \\ 0 & \text{d.l.c.} \end{cases}$$

$$\begin{aligned} F_{X,Y}(x,y) &= \int_0^x \int_0^y s+t \, dt \, ds = \int_0^x \left. st + \frac{t^2}{2} \right|_0^y ds = \int_0^x sy + \frac{y^2}{2} ds \\ &= y \frac{s^2}{2} + \frac{y^2}{2} s \Big|_0^x = y \frac{x^2}{2} + x \frac{y^2}{2} \end{aligned}$$

$$\bullet F_{X,Y}(x,y) = \begin{cases} 0 & x < 0, y < 0 \\ \frac{x^2}{2}y + \frac{y^2}{2}x & 0 < x, y < 1 \\ 1 & x > 1, y > 1. \end{cases}$$

$$f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) \, dy = \int_0^1 x+y \, dy = \left. xy + \frac{y^2}{2} \right|_0^1 = x + \frac{1}{2}$$

$$\bullet f_X(x) = \begin{cases} x + 1/2 & 0 < x < 1 \\ 0 & \text{d.l.c.} \end{cases}$$

de manera análoga

$$\bullet f_Y(y) = \begin{cases} y + 1/2 & 0 < y < 1 \\ 0 & \text{d.l.c.} \end{cases}$$

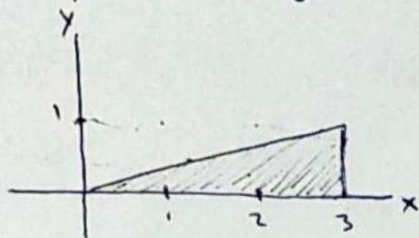
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$$f_{X,Y}(x,y) = \begin{cases} k & 0 < x, y < 1; 3y \leq x \\ 0 & \text{d.l.c.} \end{cases}$$

$f_{X,Y}$ es una función conjunta con distribución uniforme.

$$k = \frac{1}{A(S)}$$

$$k = \frac{1}{\frac{3 \cdot 1}{2}} = \frac{2}{3}$$



$$f_{X,Y}(x,y) = \begin{cases} \frac{2}{3} & 0 < x, y < 1; 3y \leq x \\ 0 & \text{d.l.c.} \end{cases}$$

$$F_{X,Y}(x,y) = \int_0^y \int_0^x \frac{2}{3} ds dt = \int_0^y \frac{2}{3} s \Big|_0^x dt = \int_0^y \frac{2}{3} x dt = \frac{2}{3} xt \Big|_0^y = \frac{2}{3} xy$$

$$F_{X,Y}(x,y) = \begin{cases} 0 & x < 0, y < 0 \\ \frac{2}{3} xy & 0 < x < 3, 0 < y < 1 \\ 1 & \text{d.l.c.} \end{cases}$$

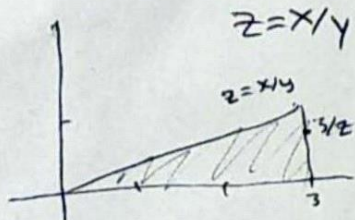
$$f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy = \int_0^{x/3} \frac{2}{3} dy = \frac{2}{3} y \Big|_0^{x/3} = \frac{2}{3} \frac{x}{3} = \frac{2}{9} x$$

$$f_X(x) = \begin{cases} \frac{2}{9} x & 0 < x < 3 \\ 0 & \text{d.l.c.} \end{cases}$$

$$f_Y(y) = \int_{3y}^3 \frac{2}{3} dx = \frac{2}{3} x \Big|_{3y}^3 = \frac{2}{3} \cdot 3 - \frac{2}{3} \cdot 3y = 2 - 2y$$

$$P(2Y \leq x \leq 5Y) = P(x \leq 5Y) - P(x \leq 2Y) = P(X/Y \leq 5) - P(X/Y \leq 2)$$

$$= \frac{9}{2 \cdot 5} - 0 = \frac{9}{10}$$



$$F_Z(z) = P(Z \leq z) = P(X/Y \leq z) = \begin{cases} \frac{9}{2z} & \text{si } z > 3 \\ 0 & \text{d.l.c.} \end{cases}$$