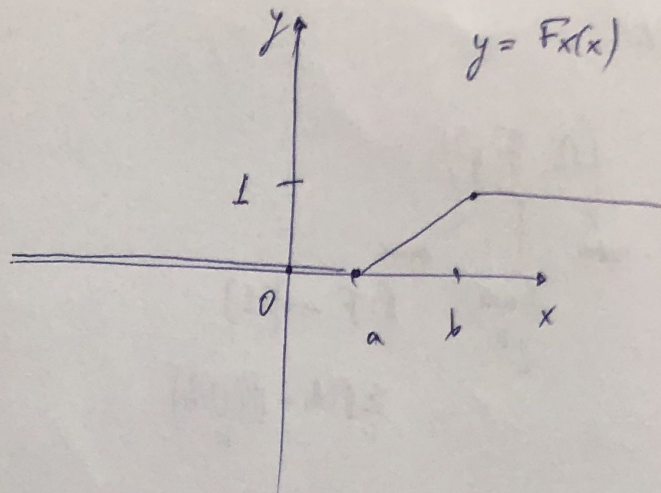


$$F_X(t) = P(X \leq t) = \begin{cases} 0 & t < a \\ \int_a^t \frac{1}{b-a} dy = \frac{t-a}{b-a} & t \in [a, b] \\ 1 & t > b \end{cases}$$



4/20/19  $X \sim U([0, 7])$

$$Y = X \mathbb{1}_{\{X < 5\}} + 5 \mathbb{1}_{\{X \geq 5\}}$$

$$1) P(Y < 4) = P(X < 4) = \frac{4}{7}$$

$$2) EY = EX \mathbb{1}_{\{X < 5\}} + 5 \mathbb{1}_{\{X \geq 5\}} = EX \mathbb{1}_{\{X < 5\}} + 5 \mathbb{1}_{\{X \geq 5\}} = \int_0^5 t \mathbb{1}_{\{t < 5\}} dt + \int_5^7 5 \frac{1}{7} dt =$$

$$= \int_0^5 t \frac{1}{7} dt + \frac{10}{7} = \frac{45}{14}$$

$$3) DY = EY^2 - (EY)^2$$

$$EY^2 = E$$