

classmate
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① $\int_{-\infty}^{\infty} f_X(x) dx = 1$

$f_X(x) = \frac{1}{5}$

$Y = X^2$
 $Y \in [0, 9]$

$Y = X^2$

$f_X(x)$

$f_Y(y) =$

$f_X(x) = \begin{cases} 0 & x < -2 \\ \frac{x+2}{5} & -2 \leq x < 3 \\ \frac{1}{5} & x \geq 3 \end{cases}$

$Y = X^2$

$X \in [-2, 3]$
 $Y \in [0, 9]$

$Y \in [0, 9]$

$F_Y(y) = P(Y \leq y)$
 $= P(X^2 \leq y)$
 $= P(-\sqrt{y} \leq X \leq \sqrt{y})$

$Y \in [0, 9]$
 $= P(X \leq \sqrt{y}) - P(X \leq -\sqrt{y})$
 $= F_X(\sqrt{y}) - F_X(-\sqrt{y})$

$f_Y(y) = P(Y \leq y)$ $Y \in [0, 9]$
 $(-2, 2)$