

第二章

16. 设 X 为没来的人数, $X \sim B(52, 0.05)$, $n > 30$ 利用 Poisson 近似, $\lambda = 52 \times 0.05 = 2.6$
 $P(\text{无法满足乘坐}) = P(X \leq 1) = P(X=0) + P(X=1) = e^{-\lambda} + \lambda \cdot e^{-\lambda} = 3.6 \times e^{-2.6} \approx \text{0.27}$

17. (1): 平均每一注中奖概率 $p_n = \frac{100}{1 \times 10^6} = 10^{-4}$, 则此人中奖数 $X \sim B(100, 10^{-4})$
 利用 Poisson 近似, $\lambda = np_n = 0.01$, 则 $P(\text{中奖}) = 1 - P(X=0) = 1 - e^{-0.01} \approx 0.00995$

(2): 设买了 k 注, 中奖数 $X' \sim B(k, 10^{-4})$, $\lambda' = k \times 10^{-4}$
 $P(\text{中奖}) = 1 - P(X'=0) = 1 - e^{-k \times 10^{-4}} \geq 0.95 \Rightarrow k \geq 29957.3$
 \therefore 买 29958 注才能保证有 0.95 概率中奖.

18. (1): $P(X=1) = F(1) - \lim_{x \rightarrow 1^-} F(x) = \frac{1}{2} - \frac{1}{4} = \frac{1}{4}$

$$P(X=2) = F(2) - \lim_{x \rightarrow 2^-} F(x) = \frac{5}{6} - \frac{3}{4} = \frac{1}{12}$$

$$P(X=3) = F(3) - \lim_{x \rightarrow 3^-} F(x) = 1 - \frac{5}{6} = \frac{1}{6}$$

$$(2): P(\frac{1}{2} < X < \frac{3}{2}) = F(\frac{3}{2}) - F(\frac{1}{2}) = \frac{5}{8} - \frac{1}{8} = \frac{1}{2}$$

$$19: P(X=1) = F(1) - \lim_{x \rightarrow 1^-} F(x) = 1 - a - b = \frac{1}{4} \Rightarrow \begin{cases} a = \frac{5}{16} \\ b = \frac{7}{16} \end{cases}$$

$$F(-1) = \lim_{x \rightarrow -1^+} F(x) \Rightarrow -a + b = \frac{1}{8}$$

$$20: P(1 < X < 2) = \int_1^2 ax \, dx = \frac{3}{2}a$$

$$P(2 < X < 3) = \int_2^3 b \, dx = b = \frac{3}{2}a$$

$$\text{又} \because \int_{-\infty}^{+\infty} f(x) \, dx = \frac{3}{2}a + b = 1$$

$$\Rightarrow \begin{cases} a = \frac{1}{3} \\ b = \frac{1}{2} \end{cases}$$

$$21: (1): \int_{-\infty}^{+\infty} f(x) \, dx = a\pi = 1 \Rightarrow a = \frac{1}{\pi}$$

$$(2): F(x) = \int_{-\infty}^x f(x) \, dx = \frac{1}{\pi} \arctan x + \frac{1}{2}$$

$$(3): P(|X| < 1) = \int_{-1}^1 f(x) \, dx = \frac{1}{2}$$

$$22: f(x) = \frac{y}{s} = \frac{2x - x^2}{\int_0^2 (2x - x^2) \, dx} = \frac{2x - x^2}{\frac{4}{3}} = \frac{3}{2}x - \frac{3}{4}x^2, 0 \leq x \leq 2$$

$$F(x) = \int_{-\infty}^x f(x) \, dx = \frac{3}{4}x^2 - \frac{1}{4}x^3, 0 \leq x \leq 2$$

$$\Rightarrow f(x) = \begin{cases} \frac{3}{2}x - \frac{3}{4}x^2, & 0 \leq x \leq 2 \\ 0, & \text{其他} \end{cases}, F(x) = \begin{cases} 0, & x < 0 \\ \frac{3}{4}x^2 - \frac{1}{4}x^3, & 0 \leq x \leq 2 \\ 1, & x > 2 \end{cases}$$

$$26: P(X > 2) = \int_2^4 \frac{1}{3} dx = \frac{2}{3}$$

$$P(\text{至少两次} > 2) = \left(\frac{2}{3}\right)^2 + C_3^2 \cdot \left(\frac{2}{3}\right)^2 \cdot \frac{1}{3} = \frac{20}{27}$$

$$28: (1): P(X > 2) = \int_2^{+\infty} e^{-x} dx = e^{-2} \approx 0.135$$

(2): 由指数分布的无记忆性, $P(X > 4 | X > 2) = P(X > 2) = e^{-2} \approx 0.135$

$$29: P(\text{未接受服务而离开}) = P(X \geq 10) = \int_{10}^{+\infty} \frac{1}{5} e^{-\frac{x}{5}} dx = e^{-2}$$

$$P(\text{一个月内至少有一次未接受服务}) = 1 - P(5 \text{次都接受服务}) = 1 - (1 - e^{-2})^5 \approx 0.517$$