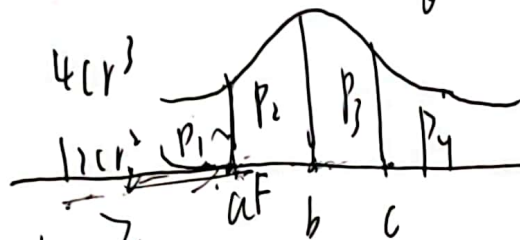


C14

4(1)



$$P(Z \leq a) = P_1$$



$$\Phi^{-1}(\frac{1}{2}) = 0$$

$$Y'' = -\lambda Y$$

$$\frac{Y''}{Y} = -\lambda = -1$$

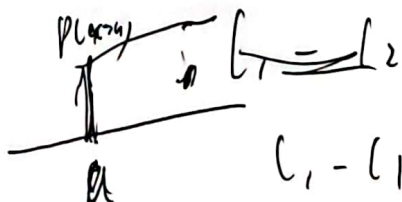
$$-\lambda > 0$$

$$\lambda < 0$$

$$V_{\text{max}}(1, 0)$$

$$= \bar{E}[(1 - P_A)^2] \quad [\Omega = MM^T]$$

$$\begin{aligned} \sigma^2 &= 1 - \bar{E}(1_A) - 2P_A \bar{E}(1_A) + P_A^2 \\ &= P_A - P_A^2 = P_A(1 - P_A) \end{aligned}$$



$$P(X=a) \leq \bar{E}(X) \quad P(A \cap B)$$

$$P(X=a) \leq \bar{E}(X)$$

$$P'(A \cap B)$$

$$P'(A \cap B^c) = P_A - P'(A \cap B)$$

$$P'(A^c \cap B) = P_B - P'(A \cap B)$$

$$P'(A^c \cap B^c) = 1 - P'(A \cap B)$$

$$a = \Phi^{-1}(P_1) \quad (\text{i.d.f.})$$

$$b = \Phi^{-1}(P_1 + P_2)$$

$$c = \Phi^{-1}(P_1 + P_2 + P_3)$$

$$P_1 \rightarrow a_1$$

$$Z \in (-\infty, a] \rightarrow A, B \checkmark$$

$$Z \in [a, b), A \vee B \times \quad P = \frac{P(A \cap B) - P_A P_B}{\sqrt{P_A P_B (1 - P_A)(1 - P_B)}} M$$

$$Z \in \text{---}$$

$$P(A \cap B) = P_M + P_A P_B$$

$$U_t = 0$$

$$\Delta U_t = 0$$

$$\frac{dU}{dt} = 0$$

$$U' = \frac{1}{M} \frac{dU}{dt}$$

$$U = 1 ?$$

$$U'_i < a_i \quad \checkmark$$

$$U'_i \geq a_i \quad \times$$

$$= E(1_A - P_A)(1_B - P_B)$$

$$U = E(1_A 1_B) - P_A P_B$$

$$A \quad P_A$$

$$B \quad P_B$$

$$\text{corr}(A, B) = \rho$$

$$E[1_A^2]$$

$$= E[1_A] = P_A$$

$$\rho = \frac{\text{cov}(1_A, 1_B)}{\sqrt{\text{var}(1_A) \cdot \text{var}(1_B)}}$$

$$\begin{aligned} \text{var}(1_A) &= P_A(1 - P_A) \\ &= E(1_A - P_A)^2 = P_A - P_A^2 \\ &= P_A(1 - P_A) \end{aligned}$$



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