

$$5.1.3. p(x_1, x_2, \dots, x_m) = \prod_{i=1}^m [C_n^{x_i} p^{x_i} (1-p)^{n-x_i}] = p^{\sum_{i=1}^m x_i} (1-p)^{nm - \sum_{i=1}^m x_i} \prod_{i=1}^m C_n^{x_i}$$

$$5.1.6. p(x_1, x_2, \dots, x_n) = \begin{cases} n - e^{-\lambda \sum_{i=1}^n x_i}, & x_i \geq 0, 1 \leq i \leq n, i \in Z \\ 0, & \text{其他} \end{cases}$$

$$5.1.7. \begin{cases} 0, & x \in (-\infty, -0.5) \\ 0.1, & x \in [-0.5, 0.2) \\ 0.2, & x \in [-0.2, 0.2) \\ 0.4, & x \in [0.2, 0.5) \\ 0.7, & x \in [0.5, 0.7) \\ 0.9, & x \in [0.7, 1.5) \\ 1, & x \in [1.5, \infty) \end{cases}$$

$$5.2.3.(1) p(x_1, x_2, \dots, x_n) = p^{\sum_{i=1}^n x_i} (1-p)^{n - \sum_{i=1}^n x_i}$$

$$(2) p(s) = C_n^s p^s (1-p)^{n-s}$$

$$(3) E\bar{X} = p$$

$$Var\bar{X} = \frac{p(1-p)}{n}$$

$$EVar^2 X = p(1-p)$$

$$5.2.6. \bar{X}' = \frac{n\bar{X} + X_{n+1}}{n+1}$$

$$S'^2 = \frac{n-1}{n} S^2 + \frac{1}{n+1} (X_{n+1} - \bar{X}_n)^2$$

$$5.3.3. \frac{(X+Y)^2}{(X-Y)^2} \sim F(1, 1)$$

$$\text{查表得 } P(F(1, 1) \leq 4) = 0.705$$

$$5.3.4. X_2 + X_4 \sim N(0, 2), \frac{X_2 + X_4}{\sqrt{2}} \sim N(0, 1)$$

$$\sqrt{\frac{X_1^2 + X_3^2 + X_5^2}{3}} \sim \chi^2(3)$$

$$\text{因此 } C = \frac{\sqrt{6}}{2}$$

$$5.3.9. \bar{X} \sim N(\mu, \frac{\sigma^2}{n}), X_{n+1} \sim N(\mu, \sigma^2)$$

$$X_{n+1} - \bar{X} \sim N(0, \frac{n+1}{n} \sigma^2)$$

$$T = \frac{N(0, \frac{n+1}{n} \sigma^2)}{S} \sqrt{\frac{n+1}{n}} = \frac{N(0, \frac{\sigma^2}{n}) - 0}{S} \sqrt{n} \sim t(n-1)$$

$$5.3.10. EY = 0, VarY = \frac{2}{n(n+1)}$$

