

(i) for a function to be probability density function, following properties must follow:-

(1)  $f(x) \geq 0$

given continuous random variable is

$$f(x) = \begin{cases} ce^{-x} & x \geq 0 \\ 0 & x < 0 \end{cases}$$

Now  $ce^{-x} \geq 0$ , for all values of  $x$   
|  $e^{-x}$  will be true  
and for all positive  
values of constant  $c$   
 $ce^{-x} \geq 0$



in sum of all probabilities = 1

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

$$\int_0^{\infty} c e^{-x} dx + \int_{-\infty}^0 0 dx = 1$$

$$[-c e^{-x}]_0^{\infty} = 1$$

$$c e^{-0} - \lim_{b \rightarrow \infty} c e^{-b} = 1$$

$$c(1) - 0 = 1$$

$$c = 1$$



(ii) ~~Find the Laplace transform of~~

$$F(n) = \begin{cases} \int e^{-n} dn & n \geq 0 \\ 0 & n < 0 \end{cases}$$

$$F(n) = \begin{cases} -e^{-n} + c & n \geq 0 \\ 0 & n < 0 \end{cases}$$

to solve for c

W.R.T  $f(0) = 1$

$$-e^{-0} + c = 1$$

$$c = 1$$

$$f(n) = \begin{cases} (-e^{-n} + 1) & ; n \geq 0 \\ 0 & ; n < 0 \end{cases}$$



(ii) Probability of Random Variable not in  $(3, 5)$

$$= P(n < 3 \text{ \& } n > 5)$$

$$= \int_{-\infty}^3 f(n) dn + \int_5^{\infty} f(n) dn$$

$$= \int_{-\infty}^0 \cancel{f(n) dn}^0 + \int_0^3 f(n) dn + \int_5^{\infty} f(n) dn$$

$$= 0 + [-e^{-n}]_0^3 + [-e^{-n}]_5^{\infty}$$

$$= -e^{-3} - (-1) + (-0 - (-\frac{1}{e^5}))$$

$$= 1 + e^{-5} - e^{-3}$$

$$= 1 + 0.0067 - 0.0497$$

$$= 0.9569$$