

$$b.i. \quad \text{valid}(f) \Leftrightarrow \int_{-\infty}^{\infty} f = 1 \quad \wedge \quad f[-\infty, \infty] = 1$$

$$\forall k \in \mathbb{N} \quad \forall x > 0 \quad x^{-k-1} > 0 \quad \text{satisfies right conjunct}$$

$$\begin{aligned} & \int_a^b C(k) x^{-k-1} dx \\ &= -\frac{C(k)}{k} \left[x^{-k} \right]_a^b \\ &= -\frac{C(k)}{k} (b^{-k} - a^{-k}) = 1 \end{aligned}$$

$$C(k) = -\frac{k}{b^{-k} - a^{-k}}$$

$$ii. \quad C(1) = \frac{1}{a-b}$$

$$\begin{aligned} c^2 &= \frac{\text{Var}(X)}{E(X)^2} \\ &= \frac{E(X^2) - E(X)^2}{E(X)^2} \\ &= \frac{E(X^2)}{E(X)^2} - 1 \end{aligned}$$

$$\begin{aligned} E(X) &= \int_a^b x \cdot (C(1) x^{-2}) dx \\ &= C(1) \int_a^b x^{-1} dx \\ &= C(1) [\ln|x|]_a^b \end{aligned}$$

$$= \frac{1}{a-b} (\ln |b| - \ln |a|)$$

$$= C(1) \ln b/a$$

$$E(X^2) = C(1) \int_a^b x^2 x^{-2} dx$$

$$= \frac{1}{a-b} (b-a) = -1$$

$$C^2 = \frac{-1}{C(1)^2 (\ln b/a)^2} \quad -1$$

$$= \frac{-(a-b)^2}{(\ln b/a)^2} \quad -1$$

$$= -\left(\frac{(a-b)}{\ln b/a}\right)^2 \quad -1$$

iii. $k=1 \quad b=ka$

$$E[X | X > 2a] = \frac{1}{a-b} \int_{2a}^{4a} x^{-1} dx$$

$$= \frac{1}{a-b} (\ln 4a - \ln 2a)$$

$$= \frac{\ln 2}{a-b}$$