

$$1) f(x) \propto \frac{1}{(1+x)^n} \quad \begin{matrix} n > 0 \\ 0 < x < \infty \end{matrix}$$

A) Normalize $f(x)$

$$\int_0^{\infty} \frac{1}{(1+x)^n} dx = \left. \frac{(1+x)^{1-n}}{1-n} \right|_0^{\infty}$$

- For $n > 1$, $1-n$ is negative
 $(1+\infty)^{-n} = \frac{1}{\infty^n} = 0$

$$= 0 - \frac{(1+0)^{1-n}}{1-n} = -\frac{1}{1-n}$$

$$\boxed{f(x) = -\frac{1-n}{(1+x)^n} \quad \begin{matrix} n > 0 \\ 0 < x < \infty \end{matrix}}$$

$$\int_0^{\infty} f(x) dx = -\left. (x+1)^{1-n} \right|_0^{\infty} = 0 + 1 = 1 \quad \checkmark$$

$$B) P(x) = \int_0^x -\frac{(1-n)}{(1+x)^n} dx$$

$$= -\left. (x+1)^{1-n} \right|_0^x = -(x+1)^{1-n} + (1)^{1-n}$$

$$= -(x+1)^{1-n} + 1 = n$$

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$$-n + 1 = -(x+1)^{1-n}$$

$$(-n+1)^{1/(1-n)} = x+1$$

$$\boxed{(-n+1)^{1/(1-n)} - 1 = X(n)}$$