

**Problem # 3** (40). Some electronic systems have the annoying tendency to fail catastrophically after the one year warranty period is over, but never before. Let the lifetime (in years) of such a system be a continuous random variable  $X$ , with CDF

$$F_X(x) = \begin{cases} 0 & x < 1 \\ 1 - \frac{1}{x} & x \geq 1 \end{cases}$$

- a) What is the probability that the system is still working after  $K$  years?
- b) If the system was indeed still working by the end of  $K$  years, what is the probability that it will fail within the next year (i.e., the year  $K + 1$ )? Is there some truth to the manufacturer's surprising claim that "system reliability improves with age"?
- c) On the other hand, if you know the system failed within  $2K$  years, what is the probability that it was still working after  $K$  years?
- d) If you purchased three such systems (which we assume fail independently) and they are all still working after  $K$  years, what is the probability that at least one of them is still working by the end of  $2K$  years?