

22. For the following functions, prove they are cumulative distribution functions (CDFs) and find the corresponding probability density functions (PDFs). Use R to create side-by-side graphs of the CDFs and PDFs.

(a) $F(X) = \frac{1}{2} + \frac{1}{\pi} \arctan(x), x \in (-\infty, \infty)$

(b) $F(X) = (1 + e^{-x})^{-1}, -\infty < x < \infty$