

1.

Let A be random value picked between 0 and 2 and B be the random value picked between 1 and 3.

$$\begin{aligned}F_X(x) &= P(\max(A, B) \leq x) = P(A \leq x, B \leq x) \\&= P(A \leq x) \cdot P(B \leq x)\end{aligned}$$

If $0 < x < 1$ then $P(B \leq x) = 0$ and hence $F_X(x) = 0$.

If $1 < x < 2$ then

$$\begin{aligned}F_X(x) &= \int_0^x \frac{1}{2} da + \int_1^x \frac{1}{2} db = \frac{x}{2} \cdot \left(\frac{x-1}{2} \right) \\&\implies f_X(x) = \frac{x}{2} - \frac{1}{4}\end{aligned}$$

If $2 < x < 3$ then $P(A \leq x) = 1$

$$\begin{aligned}F_X(x) &= \int_1^x \frac{1}{2} db = \frac{x-1}{2} \\&\implies f_X(x) = \frac{1}{2} \\E[X] &= \int_1^2 \frac{x^2}{2} - \frac{x}{4} dx + \int_2^3 \frac{x}{2} dx = \frac{49}{24}\end{aligned}$$

2.

Let A be the minute that the man arrives, B be the minute that the woman arrives. Then since A and B is independent, we can find the joint probability

$$f_{A,B}(a,b) = \frac{1}{60} \cdot \frac{1}{30} = \frac{1}{1800}$$

the probability that the first to arrive waits no longer than 5 minutes is

$$P(|A - B| \leq 5) = P(B - 5 \leq A \leq B + 5) = \int_{15}^{45} \int_{a-5}^{a+5} \frac{1}{1800} db da = \frac{1}{6}$$

$$P(A < B) = \int_{15}^{45} \int_0^a \frac{1}{1800} db da = \frac{1}{2}$$

3.

Gamma(3,2)

$$1 - \int_0^8 \frac{x^2 e^{-x/2}}{2^3 \cdot 2!} dx = 0.238$$

4.

$$\begin{aligned} P(Y \in (60, 75] \cup [70, 90) \cup [120, 240) \cup 59) &= P(Y \in (60, 90) \cup (120, 240)) \\ &= \int_{60}^{90} \frac{y^2 e^{-y/60}}{60^3 2!} dy + \int_{120}^{240} \frac{y^2 e^{-y/60}}{60^3 2!} dy = 0.54942 \end{aligned}$$