$$\int_{-\infty}^{\infty} (x^2 - x) 1_{[0,a]}(x) dx = \int_{0}^{a} (x^2 - x) dx$$
$$= \left(\frac{x^3}{3} - \frac{x^2}{2} \right) \Big|_{0}^{a}$$
$$= \frac{a^3}{3} - \frac{a^2}{2} = 0$$
$$\implies a = \frac{3}{2}$$

$$\iint_{R} xy dx dy = \int_{0}^{1} \int_{0}^{x^{2}} xy dy dx$$

$$= \int_{0}^{1} x \cdot \frac{y^{2}}{2} \Big|_{y=0}^{x^{2}} dx$$

$$= \int_{0}^{1} \frac{x^{5}}{2}$$

$$= \frac{x^{6}}{12} \Big|_{0}^{1}$$

$$= \frac{1}{12}$$

From the Fubini's theorem, we know that

$$\iint_R xydxdy = \int_0^1 \int_0^{x^2} xydydx = \int_0^1 \int_0^{x^2} xydxdy$$

To be clear,

$$\iint_{R} xy dx dy = \int_{0}^{1} \int_{\sqrt{y}}^{1} xy dx dy$$

$$= \int_{0}^{1} y \cdot \frac{x^{2}}{2} \Big|_{x=\sqrt{y}}^{1} dy$$

$$= \int_{0}^{1} \left(\frac{y}{2} - \frac{y^{2}}{2}\right) dy$$

$$= \left(\frac{y^{2}}{4} - \frac{y^{3}}{6}\right) \Big|_{0}^{1}$$

$$= \frac{1}{4} - \frac{1}{6} = \frac{1}{12}$$

Since $0 \le 0 < \lambda \le \lambda$, we have that

$$P([0,\lambda]) = e^{\lambda} - e^{0} = e^{\lambda} - 1 = 1$$

and hence

$$e^{\lambda} = 2 \implies \lambda = \ln 2$$

$$P((-2,-1) \cup (1,2]) = F(-1) - F(-2) + F(2) - F(1)$$

= 0.202