

1.

$$P\{-1 \leq X \leq \frac{1}{2}\} = F(\frac{1}{2}) - F(-1) = \frac{1}{4} - 0 = \frac{1}{4}$$

2.  $\mu = 2, \sigma = 2$

$$\frac{X - 2}{2}$$

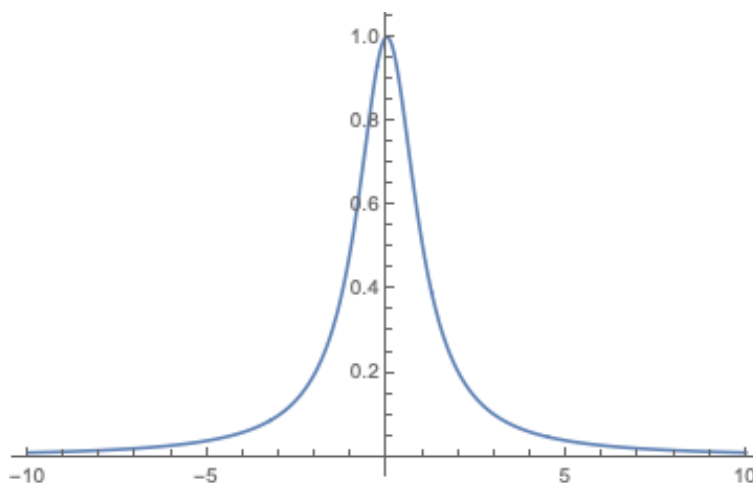
3. A. 不满足右连续.  $-2 < x < 0 \Rightarrow -2 \leq x < 0$

B. 不满足非减

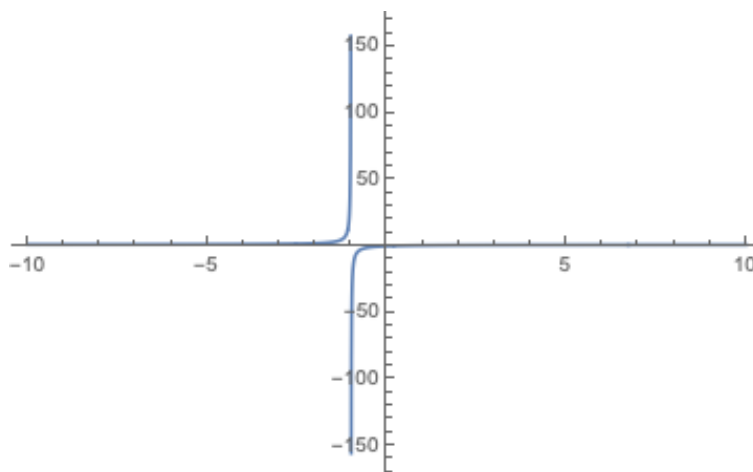
C. 对

D.  $x > \frac{1}{4} \Rightarrow F(x) > 1$  不满足CDF的性质.

4. A. 不满足非减,  $F(+\infty) \neq 1, F(+\infty) = 0$



B. 在-1这个地方不满足非减, 以及不满足  $F(+\infty) = 1$

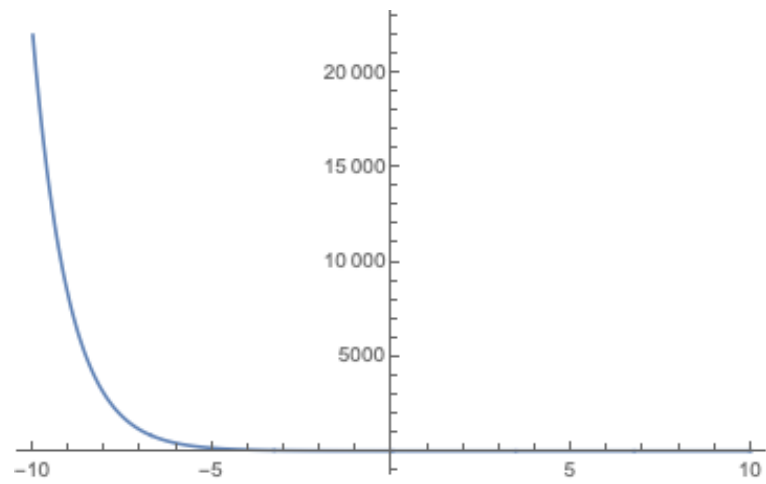
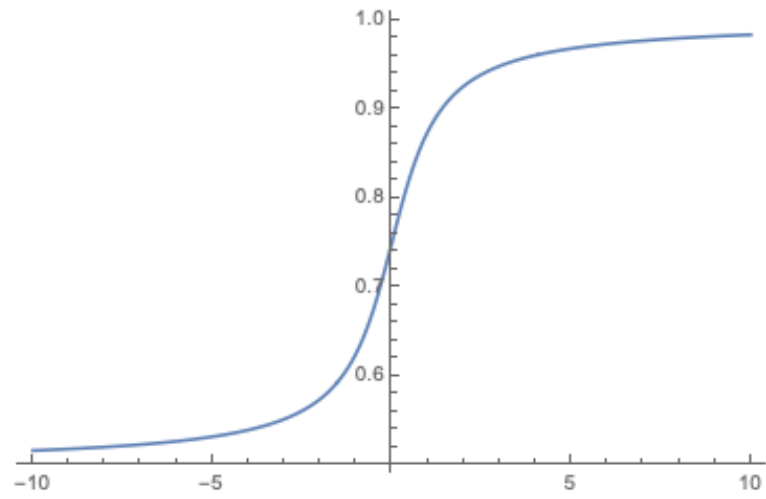


C. 对

D. 不满足非减, 也不满足  $F(+\infty) = 1$

5.

$$P\{-a \leq X \leq a\} = \Phi(a) - \Phi(-a) = \Phi(a) - (1 - \Phi(a)) = 2\Phi(a) - 1$$



6.

$$C_{14}^3 0.2^3 0.8^{11}$$

7. A, 注意  $Y = \sin(X)$  在区间  $0 < x < \pi$  上并不是单调函数. 所以不能够用定理. 这时候必须要用最原始的方法.

$$\begin{aligned} P\{Y \leq y\} &= P\{\sin(X) < y\} \\ &= P\{X < \arcsin(y)\} + P\{X > \pi - \arcsin(y)\} \\ &= F_Y[\arcsin(y)] + 1 - F_Y[\pi - \arcsin(Y)] \end{aligned}$$

对此求导

$$\begin{aligned} F_Y'[\arcsin(y)] - F_Y'[\pi - \arcsin(y)] &= f_X[\arcsin(y)] \arcsin'(y) - f_X[\pi - \arcsin(y)] (\pi - \arcsin(y))' \\ &= \frac{2}{\pi^2} \arcsin(y) \frac{1}{\sqrt{1-y^2}} - \frac{2}{\pi^2} (\pi - \arcsin(y)) \left(-\frac{1}{\sqrt{1-y^2}}\right) \\ &= \frac{2}{\pi \sqrt{1-y^2}} \end{aligned}$$