

June 5, 2014

Aufgabe 4

(i)

Es muss gelten

$$\int_{-\infty}^{\infty} f(x) dx = 1 \quad (1)$$

$$E[X] = 0 \quad (2)$$

$$\begin{aligned} \int_{-\infty}^{\infty} f(x) dx &= \int_{-2}^0 f(x) dx + \int_0^1 f(x) dx + 0 \\ &= \int_{-2}^0 c_1 dx + \int_0^1 c_2 x dx \\ &= -2c_1 + \frac{1}{2}c_2(*) \end{aligned}$$

$$\begin{aligned} E[x] &= \int_{-\infty}^{\infty} x \cdot f(x) dx \\ &= \int_{-2}^0 x \cdot f(x) dx + \int_0^1 x^2 \cdot f(x) dx + 0 \\ &= \int_{-2}^0 x \cdot c_1 dx + \int_0^1 c_2 x^2 dx \\ &= c_1 + \frac{1}{3}c_2(**) \end{aligned}$$

Mit $(1) \wedge (*)$ und $(2) \wedge (**)$ folgt:

$$2 \cdot c_1 + 0.5c_2 = 1 \wedge c_1 + \frac{1}{3}c_2 = 0$$

Daraus folgt dass $c_1 = \frac{2}{7} \wedge c_2 = \frac{6}{7}$

(ii)

$$\begin{aligned}V[x] &= E[X^2] + E[X]^2 \\&= E[X^2] + 0 \\&= \int_{-\infty}^{\infty} x \cdot x \cdot f(x) dx \\&= \int_{-2}^0 x^2 \cdot f(x) dx + \int_0^1 x^3 \cdot f(x) dx + 0 \\&= \int_{-2}^0 x^2 \cdot c_1 dx + \int_0^1 c_2 x^3 dx \\&= \frac{2 \cdot 8}{3 \cdot 7} + \frac{6}{4 \cdot 7} \\&= \frac{41}{42}\end{aligned}$$