

(a) We have

$$\mathbf{E}[X] = \int_1^3 \frac{x^2}{4} dx = \frac{x^3}{12} \Big|_1^3 = \frac{27}{12} - \frac{1}{12} = \frac{26}{12} = \frac{13}{6},$$

$$\mathbf{P}(A) = \int_2^3 \frac{x}{4} dx = \frac{x^2}{8} \Big|_2^3 = \frac{9}{8} - \frac{4}{8} = \frac{5}{8}.$$

We also have

$$\begin{aligned} f_{X|A}(x) &= \begin{cases} \frac{f_X(x)}{\mathbf{P}(A)}, & \text{if } x \in A \\ 0, & \text{otherwise} \end{cases} \\ &= \begin{cases} \frac{2x}{5}, & \text{if } 2 \leq x \leq 3 \\ 0, & \text{otherwise} \end{cases} \end{aligned}$$

from which we obtain

$$\mathbf{E}[X | A] = \int_2^3 x \cdot \frac{2x}{5} dx = \frac{2x^3}{15} \Big|_2^3 = \frac{54}{15} - \frac{16}{15} = \frac{38}{15}.$$

(b) We have

$$\mathbf{E}[Y] = \mathbf{E}[X^2] = \int_1^3 \frac{x^3}{4} dx = 5,$$

and

$$\mathbf{E}[Y^2] = \mathbf{E}[X^4] = \int_1^3 \frac{x^5}{4} dx = \frac{91}{3}.$$

Thus,

$$\text{var}(Y) = \mathbf{E}[Y^2] - (\mathbf{E}[Y])^2 = \frac{91}{3} - 5^2 = \frac{16}{3}.$$