

## Resolución

1.1

$$\begin{aligned}f(x) &= e^{-x} \\F(x) &= \int_0^x e^{-u} du = \\z &= -u \quad dz = -du; du = -dz \\&= - \int_0^x e^z dz = [-e^{-u}]_0^x = 1 - e^{-x}\end{aligned}$$

1.2

$$\begin{aligned}P(x > 3) &= 1 - P(x \leq 3) = \\1 - [-e^{-x}]_0^3 &= 1 - (-0,05 + 1) = \\0,05\end{aligned}$$

1.3

$$h(x) = \frac{e^{-x}}{1 - (1 - e^{-x})} = 1$$

1.4

$$\begin{aligned}P(x > 2) &= 1 - P(x \leq 2) = \\1 - [-e^{-x}]_0^2 &= 1 - (-0,14 + 1) = \\0,14\end{aligned}$$

Dado que tratamos con probabilidades acumuladas:

$$P[(x > 3) \cap (x > 2)] = P(x > 3)$$

$$P(x > 3 \mid x > 2) = \frac{P[(x > 3) \cap (x > 2)]}{P(x > 2)} = \frac{0,05}{0,14} = 0,36$$

2.1

$$f(x) = 3x^2$$

$$E(X) = \int_0^1 x 3x^2 dx = 3 \int_0^1 x^3 dx = \left[\frac{3x^4}{4}\right]_0^1 = \frac{3}{4}$$

2.2

$$E(X^2) = \int_0^1 x^2 3x^2 dx = 3 \int_0^1 x^4 dx = \left[\frac{3x^5}{5}\right]_0^1 = \frac{3}{5}$$

$$Var(X) = E(X^2) - \mu^2 = \frac{3}{5} - \left(\frac{3}{4}\right)^2 = \frac{3}{80}$$

2.3

$$F(x) = \int_0^x 3u^2 du = [u^3]_0^x = x^3$$

2.4

Empleamos la inversa de  $F(x)$ , dado que buscamos puntos que acumulen el 25, el 50 y el 75 % de las probabilidades:

$$F^{-1}(p) = \sqrt[3]{p}$$

$$F^{-1}(0,25) = 0,63$$

$$F^{-1}(0,5) = 0,79$$

$$F^{-1}(0,75) = 0,91$$

2.5

$$F(0,8) = 0,8^3 = 0,51$$

## 2.6

Dado que  $n = 25$ , partiendo del teorema central del límite:

$$\mu \approx E(X) \approx E(\bar{X}) \approx \frac{3}{4}$$

$$\sigma^2 \approx Var(X) \approx \frac{3}{80}$$

$$Var(\bar{X}) = \frac{\sigma^2}{n} = \frac{\frac{3}{80}}{25} = \frac{3}{2000}$$

$$Desv(\bar{X}) = \sqrt{\frac{3}{2000}} = 0,04$$

$$Z = \frac{\bar{X} - \mu}{Desv(\bar{X})} = \frac{0,8 - 0,75}{0,04} = 1,25$$

Consultando en la tabla de la  $N(0,1)$ :

$$P(\bar{X} \leq 0,8) = P(Z \leq 1,25) = 0,89$$