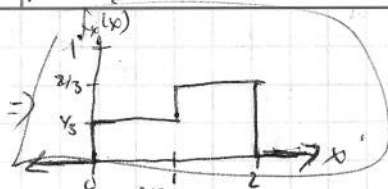


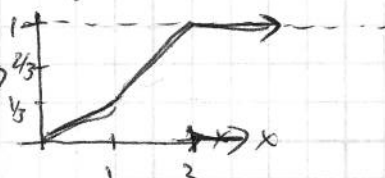
1) S-2.21)

$$f_X(x) = \begin{cases} 1/3 & 0 < x < 1 \\ 2/3 & 1 < x < 2 \\ 0 & \text{otherwise} \end{cases}$$

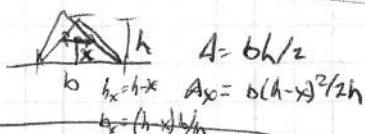


$$F_X(x) = P(X \leq x) = \int_{-\infty}^x f_X(x) dx = \int_0^x f_X(x) dx$$

$$F_X(x) = \begin{cases} 0 & x < 0 \\ 1/3 x & 0 < x < 1 \\ 2/3 x & 1 < x < 2 \\ 1 & x > 2 \end{cases}$$



2) B-3.5)



$$F_X(x) = 1 - P(X > x) = 1 - \frac{A_x}{A} = 1 - \frac{(h-x)^2 / 2}{h^2 / 2} = 1 - \left(\frac{h-x}{h}\right)^2$$

$$CDF: F_X(x) = \begin{cases} 0 & \text{for } x < 0 \\ 1 & x > h \end{cases}$$

$$PDF = \frac{dF_X(x)}{dx} = \begin{cases} \frac{2(h-x)}{h^2} & 0 \leq x \leq h \\ 0 & \text{otherwise} \end{cases}$$

3) B-3.6)  $p = 0.5$   $X$ : Time  $Y$ : # of buses



$$F_X(x) = \begin{cases} 0 & x < 0 \\ 1/2(2 - e^{-\lambda x}) & x \geq 0 \end{cases}$$

$$F_X(x) = P(X \leq x) = \frac{1}{2} P(X \leq x | Y=0) + \frac{1}{2} P(X \leq x | Y=1) = \frac{1}{2} (2 - e^{-\lambda x})$$

4) B-3.7)

$X$ : DIST TO CENTER

$$F_X(x) = P(X \leq x) = \frac{\pi x^2}{\pi r^2} = \frac{x^2}{r^2} \quad 0 \leq x \leq r$$

$$f_X(x) = \begin{cases} \frac{2x}{r^2} & 0 \leq x \leq r \\ 0 & x < 0 \\ 1 & x > r \end{cases}$$



a)

$$\frac{dF_X(x)}{dx} = \frac{2x}{r^2}$$

$$f_X(x) = \begin{cases} \frac{2x}{r^2} & 0 \leq x \leq r \\ 0 & \text{otherwise} \end{cases}$$

$$E[X] = \int_0^r \frac{2x^2}{r^2} dx = \frac{2x^3}{3r^2} \Big|_0^r = \frac{2r}{3}$$

$$E[X^2] = \int_0^r \frac{2x^3}{r^2} dx = \frac{2x^4}{4r^2} \Big|_0^r = \frac{r^2}{2}$$

$$VAR(X) = \frac{E[X^2]}{1} - \left(\frac{E[X]}{1}\right)^2 = \frac{r^2}{2} - \left(\frac{2r}{3}\right)^2 = \frac{r^2}{18}$$

$$\begin{aligned} P(s \leq S \leq t) &= P(X \leq t)P(S \leq s | X \leq t) + P(X > t)P(S \leq s | X > t) \\ P(X \leq t) &= \frac{t^2}{r^2} \quad P(X > t) = 1 - \frac{t^2}{r^2} \\ P(S \leq s | X > t) &= 1 \\ P(S \leq s | X \leq t) &= P(1/X \leq s | X \leq t) = \frac{P(1/s \leq X \leq t)}{P(X \leq t)} \\ &= \frac{\pi(t^2 - (1/s)^2)}{\pi t^2} = 1 - \frac{1}{s^2 t^2} \\ &\Rightarrow 1 - \frac{1}{s^2 r^2} \end{aligned}$$

b)  $S = 1/r$  otherwise

$$F_S(s) = \begin{cases} 1 - P(X \leq t) = 1 - \frac{t^2}{r^2} & 0 < s < 1/t \\ 1 - \frac{1}{s^2 r^2} & 1/t \leq s < 2/t \\ 0 & s < 0 \end{cases}$$