

$$1. \{X < 1\}: F(1-0) \quad \{|X-1| \leq 2\} = \{-1 \leq X \leq 3\}: F(3) - F(-1-0)$$

$$\{X^2 \geq 3\} = \{X \geq \sqrt{3} \text{ 或 } X \leq -\sqrt{3}\} \quad 1 - F(\sqrt{3}) + F(-\sqrt{3}-0)$$

$$\{\sqrt{1+X} \geq 2\} = \{X \geq 3\}: 1 - F(3-0)$$

$$2. \textcircled{1} P(X < 3) = F(3-0) = \frac{11}{12}$$

$$\textcircled{2} P(1 \leq X < 3) = F(3-0) - F(1-0) = \frac{11}{12} - \frac{1}{2} = \frac{5}{12}$$

$$\textcircled{3} P(X \leq \frac{1}{2}) = F(\frac{1}{2}) = \frac{1}{4} \quad \text{则 } P(X > \frac{1}{2}) = 1 - P(X \leq \frac{1}{2}) = \frac{3}{4}$$

$$\textcircled{4} P(X=3) = F(3) - F(3-0) = 1 - \frac{11}{12} = \frac{1}{12}$$

$$3. \textcircled{1} \max(X, 0) \leq X$$

当 $X \geq 0$ 时, 若 $X \leq x$, 则 $\max(X, 0) \leq X$. 若 $X > x$, $\max(X, 0) = X > x$

$$\therefore F_{X^+}(x) = F_X(x)$$

当 $X < 0$ 时 $\max(X, 0) \geq 0 > x$.

$$\therefore F_{X^+}(x) = 0$$

$$\therefore F_{X^+}(x) = \begin{cases} 0 & x < 0 \\ F_X(x) & x \geq 0 \end{cases}$$

$$\textcircled{2} X^- = -\min(X, 0) = \max(-X, 0)$$

当 $X \geq 0$ 时, 对 $-X \leq x$, 有 $\max(-X, 0) \leq X$

对 $-X > x$, 有 $\max(-X, 0) > x$

$$\therefore F_{X^-}(x) = P(X \geq -x) = 1 - F_X(-x-0)$$

当 $X < 0$ 时 $\max(-X, 0) \geq 0 > x$

$$\therefore F_{X^-}(x) = 0$$

$$\therefore F_{X^-}(x) = \begin{cases} 0 & x < 0 \\ 1 - F_X(-x-0) & x \geq 0 \end{cases}$$

③. $|X| \leq x$

当 $x \geq 0$ 时 $-x \leq X \leq x$

$$\text{则 } F_{|X|}(x) = P(-x \leq X \leq x) = F_X(x) - F_X(-x-0)$$

当 $x < 0$ 时 $|x| \geq 0 > x$ 则 $F_{|X|}(x) = 0$

$$\therefore F_{|X|}(x) = \begin{cases} 0 & x < 0 \\ F_X(x) - F_X(-x-0) & x \geq 0 \end{cases}$$

④ $aX+b \leq x$

当 $a=0$ 时 $b \leq x$ 对 $x \geq b$ $F_{aX+b}(x) = 1$ 对 $x < b$ $F_{aX+b}(x) = 0$

当 $a>0$ 时. 可化为 $X \leq \frac{x-b}{a}$ $F_{aX+b}(x) = F_X(\frac{x-b}{a})$

当 $a<0$ 时. 可化为 $X \geq \frac{x-b}{a}$ $F_{aX+b}(x) = P(X \geq \frac{x-b}{a}) = 1 - F(\frac{x-b}{a}-0)$

$$\therefore \text{当 } a=0 \text{ 时. } F_{aX+b}(x) = \begin{cases} 0 & x < b \\ 1 & x \geq b \end{cases}$$

$$\text{当 } a>0 \text{ 时 } F_{aX+b} = F_X(\frac{x-b}{a})$$

$$\text{当 } a<0 \text{ 时 } F_{aX+b} = 1 - F_X(\frac{x-b}{a}-0)$$

4. 由题意 $P(X=1) = P(X=0) = \frac{1}{2}$

$$\therefore F(x) = P(X \leq x) = \begin{cases} 0 & x < 0 \\ \frac{1}{2} & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$$

$\sum_{k=1}^{\infty} P(X=k) = 1$ 得 $\sum_{k=1}^{\infty} \frac{C}{2^k} = 1$
 $C \cdot \lim_{k \rightarrow \infty} \frac{1-(\frac{1}{2})^k}{1-\frac{1}{2}} = 2C = 1$
 $\therefore C = \frac{1}{2}$

\therefore 当 $x < a$ 时, $P(X \leq x) = 0$

当 $a \leq x < b$ 时, $[a, x]$ 共有 $[x] - a + 1$ 个离散点
 $P(X \leq x) = \frac{[x] - a + 1}{b - a + 1}$

当 $x \geq b$ 时, $P(X \leq x) = 1$

$\therefore F_X(x) = P(X \leq x) = \begin{cases} 0 & x < a \\ \frac{[x] - a + 1}{b - a + 1} & a \leq x < b \\ 1 & x \geq b \end{cases}$

6. $P(X=1) = \frac{2}{5}$ $P(X=2) = \frac{3}{10}$ $P(X=3) = \frac{1}{5}$ $P(X=4) = \frac{1}{10}$

\therefore 当 $x < 1$ 时 $P(X \leq x) = 0$

当 $1 \leq x < 2$ 时 $P(X \leq x) = \frac{2}{5}$

当 $2 \leq x < 3$ 时 $P(X \leq x) = \frac{2}{5} + \frac{3}{10} = \frac{7}{10}$

当 $3 \leq x < 4$ 时 $P(X \leq x) = \frac{7}{10} + \frac{1}{5} = \frac{9}{10}$

当 $x \geq 4$ 时 $P(X \leq x) = 1$

$\therefore F_X(x) = P(X \leq x) = \begin{cases} 0 & x < 1 \\ \frac{2}{5} & 1 \leq x < 2 \\ \frac{7}{10} & 2 \leq x < 3 \\ \frac{9}{10} & 3 \leq x < 4 \\ 1 & x \geq 4 \end{cases}$

7. $P(X=-1) = F(-1) - F(-1-0) = 0.2$ $P(X=0) = F(0) - F(0-0) = 0.4$
 $P(X=1) = F(1) - F(1-0) = 0.3$ $P(X=3) = F(3) - F(3-0) = 0.1$

$P(X=-1) + P(X=0) + P(X=1) + P(X=3) = 1$

故 X 分布列为

X	-1	0	1	3
P	0.2	0.4	0.3	0.1