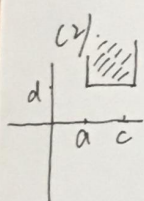
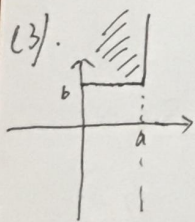


$$2. (1). P(X > a, Y > b) = 1 - P(X \leq a) - P(Y \leq b) + P(X \leq a, Y \leq b) \\ = 1 - F(a, +\infty) - F(+\infty, b) + F(a, b)$$



$$P(a \leq X \leq c, Y \geq d) \begin{cases} \text{若 } c < a & P(a \leq X \leq c, Y \geq d) = 0 \\ \text{若 } a \leq c & P(a \leq X \leq c, Y \geq d) = P(X \leq c) - P(X < a) - P(X \leq c, Y < d) \\ & + P(X < a, Y < d) = F(c, +\infty) - F(a-0, +\infty) - F(c, d-0) \\ & + F(a-0, d-0) \end{cases}$$



$$P(X \leq a, Y \geq b) = P(X \leq a) - P(X \leq a, Y < b) \\ = F(a, +\infty) - F(a, b-0)$$

$$(4). P(X=a, Y > b) = P(X=a) - P(X=a, Y \leq b) \\ = P(X \leq a) - P(X < a) - (P(X \leq a, Y \leq b) - P(X < a, Y \leq b)) \\ = F(a, +\infty) - F(a-0, +\infty) - F(a, b) + F(a-0, b)$$

$$3. (1). \text{由联合分布列的正则性 } \frac{1}{2} + \frac{1}{8} + \frac{1}{4} + \frac{1}{16} + c = 1 \text{ 解得 } c = \frac{1}{16}$$

$$(2). P(X=Y) = P(X=0, Y=0) + P(X=1, Y=1) = \frac{1}{2} + \frac{1}{16} = \frac{7}{16}$$

$$(3). P(X \leq Y) = P(X=0, Y=0) + P(X=0, Y=1) + P(X=0, Y=2) + P(X=1, Y=1) + P(X=1, Y=2) \\ = \frac{1}{2} + \frac{1}{8} + \frac{1}{4} + \frac{1}{16} = \frac{15}{16}$$

4. X 可取 1, 2 Y 可取 1, 2, 3

当 $X=1$ 时, 两个小球在两个盒子.

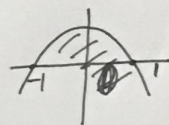
若 $Y=1$, 可能在 1, 2 或者 1, 3 盒子 $P(X=1, Y=1) = \frac{A_{1,2}^2}{3^2} = \frac{4}{9}$

若 $Y=2$, 在 2, 3 盒子 $P(X=1, Y=2) = \frac{A_{1,3}^2}{3^2} = \frac{2}{9}$

Y 又可取 3

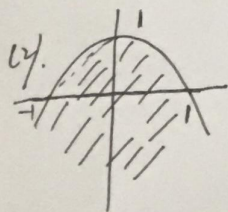
当 $X=2$ 时, 两个小球在一个盒子, 则 $P(X=1, Y=i) = \frac{1}{3^2} = \frac{1}{9} \quad (i=1, 2, 3)$

$X \backslash Y$	1	2	3
1	$\frac{4}{9}$	$\frac{2}{9}$	0
2	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{9}$

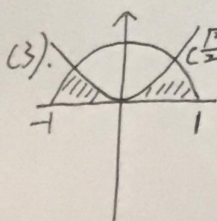


7. (1). 设 $D^* = \{(x, y) : 0 \leq y \leq 1-x^2\}$

$$\begin{aligned} \text{于是 } 1 &= \iint_{D^*} p(x, y) dx dy = \iint_{D^*} c(x^2 + y) dx dy = \int_0^1 dy \int_{-1}^0 c(x^2 + y) dx \\ &= \int_0^1 \int_{-1}^0 c(x^2 + y) dx dy = \int_{-1}^0 dx \int_0^{1-x^2} c(x^2 + y) dy = \int_{-1}^0 \frac{c(1-x^4)}{2} dx = \frac{4}{5}c \\ \text{解得 } c &= \frac{5}{4} \end{aligned}$$



$$\begin{aligned} P(Y \leq X+1) &= \int_{-1}^0 dx \int_0^{x+1} \frac{5}{4}(x^2 + y) dy + \int_0^1 dx \int_0^{1-x^2} \frac{5}{4}(x^2 + y) dy \\ &= \frac{5}{4} \int_{-1}^0 (x^3 + \frac{3}{2}x^2 + x + \frac{1}{2}) dx + \frac{5}{4} \int_0^1 (x^3 + \frac{3}{2}x^2 + x + \frac{1}{2}) dx \\ &= \frac{13}{16} \end{aligned}$$



$$\begin{aligned} (3). \quad \frac{1}{2} P(Y \leq X^2) &= \int_0^{\frac{\sqrt{2}}{2}} dx \int_0^{x^2} \frac{5}{4}(x^2 + y) dy + \int_{\frac{\sqrt{2}}{2}}^1 dx \int_0^{1-x^2} \frac{5}{4}(x^2 + y) dy \\ &= \frac{5}{4} \left(\int_0^{\frac{\sqrt{2}}{2}} \frac{3}{2} x^4 dx + \int_{\frac{\sqrt{2}}{2}}^1 \frac{1-x^4}{2} dx \right) \\ &= \frac{5}{4} \left(\frac{3}{80} \sqrt{2} + \frac{1}{4} + \frac{2}{5} - \frac{1}{80} \sqrt{2} \right) \end{aligned}$$

$$\therefore P(Y \leq X^2) = 1 - \frac{\sqrt{2}}{2}$$