

2.3
2. 由随机变量 X 满足二项分布, 则 $P(X=0) = C_2^0 (1-p)^2 = \frac{1}{16} = 1 - P(X>0)$
解得 $1-p = \frac{1}{4}$

$$\text{则 } P(Y>0) = 1 - P(Y=0) = 1 - C_3^0 (1-p)^3 = \frac{63}{64}$$

3. 设 Y 为抛掷一枚均匀的硬币 5 次出现正面的次数, 则 $Y \sim b(5, \frac{1}{2})$
设事件 A 为正面出现偶数次 (包括 0 次)

$$\begin{aligned} \text{则 } P(A) &= P(Y=0) + P(Y=2) + P(Y=4) \\ &= C_5^0 (\frac{1}{2})^5 + C_5^2 (\frac{1}{2})^5 + C_5^4 (\frac{1}{2})^5 \\ &= \frac{1}{2} \end{aligned}$$

5. 由于 $X \sim P(\lambda)$, 则 X 为离散型随机变量

$$\text{则 } P(X < \frac{2020}{2021}) = P(X=0) = \frac{\lambda^0}{0!} e^{-\lambda} = e^{-\lambda}$$

2.4.

2. 由概率密度函数的正则性 $\int_{-\infty}^{+\infty} p(x) dx = \int_0^{+\infty} c e^{-tx} dx$
设 $y = tx$ 则 $\int_0^{+\infty} c e^{-tx} dx = c \int_0^{+\infty} e^{-y} dy = 2c \int_0^{+\infty} y e^{-y} dy$
 $= 2c (y+1) e^{-y} \Big|_0^{+\infty} = 2c = 1$ 解得 $c = \frac{1}{2}$

$$P(X > 2) = \int_2^{+\infty} \frac{1}{2} e^{-tx} = -c(tx+1) e^{-tx} \Big|_2^{+\infty} = c(2+1) e^{-2}$$

$$3. \text{ 当 } x \leq 0 \text{ 时 } F(x) = P(X \leq x) = \int_{-\infty}^x p(t) dt = \int_{-\infty}^x \frac{1}{2} e^t dt = \frac{1}{2} e^x$$

$$\text{当 } x > 0 \text{ 时 } F(x) = \int_{-\infty}^0 p(t) dt + \int_0^x p(t) dt = \frac{1}{2} + \int_0^x \frac{1}{2} e^{-t} dt = 1 - \frac{1}{2} e^{-x}$$

$$\therefore F(x) = \begin{cases} \frac{1}{2} e^x & x \leq 0 \\ 1 - \frac{1}{2} e^{-x} & x > 0 \end{cases}$$

$$\begin{aligned} 4. P(\frac{1}{2} < X < \frac{3}{2}) &= \int_{\frac{1}{2}}^1 x dx + \int_1^{\frac{3}{2}} (2-x) dx = \frac{1}{2} x^2 \Big|_{\frac{1}{2}}^1 + (2x - \frac{1}{2} x^2) \Big|_1^{\frac{3}{2}} \\ &= \frac{3}{8} + \frac{3}{8} = \frac{3}{4} \end{aligned}$$

2.5

$$1. p(x) = \frac{1}{\sqrt{\pi}} e^{-(x-1)^2} = \frac{1}{\sqrt{2\pi} \cdot \frac{1}{\sqrt{2}}} e^{-\frac{(x-1)^2}{2(\frac{1}{2})}} \quad \text{则 } X \sim N(1, \frac{1}{2})$$

$$\therefore p(0 \leq X \leq 2) = \Phi\left(\frac{2-1}{\frac{1}{\sqrt{2}}}\right) - \Phi\left(\frac{0-1}{\frac{1}{\sqrt{2}}}\right) = \Phi(\sqrt{2}) - \Phi(-\sqrt{2}) = 2\Phi(\sqrt{2}) - 1$$

$$\text{由 } \Phi(1.41) \approx 0.9207$$

$$p(0 \leq X \leq 2) \approx 0.9207 \times 2 - 1 = 0.8414$$

$$2. \because X \sim N(10, 4) \quad \therefore \mu = 10, \sigma = 2$$

$$\therefore p(6 < X \leq 9) = \Phi\left(\frac{9-10}{2}\right) - \Phi\left(\frac{6-10}{2}\right) = \Phi(-0.5) - \Phi(-2) \\ = \Phi(2) - \Phi(0.5) = 0.9772 - 0.6915 = 0.2857$$

$$p(7 \leq X < 12) = \Phi\left(\frac{12-10}{2}\right) - \Phi\left(\frac{7-10}{2}\right) = \Phi(1) - \Phi(-1.5) \\ = \Phi(1) + \Phi(1.5) - 1 = 0.8413 + 0.9332 - 1 = 0.7745$$

$$p(X > c) = 1 - p(X \leq c) = p(X \leq c) \quad \text{则 } p(X \leq c) = \frac{1}{2}$$

$$p(X \leq c) = \Phi\left(\frac{c-10}{2}\right) = \frac{1}{2}$$

$$\therefore \frac{c-10}{2} = \frac{1}{2} \quad c = 10$$

$$4. p(-1 < X < 3) = \Phi\left(\frac{3-1}{6}\right) - \Phi\left(\frac{-1-1}{6}\right) = \Phi\left(\frac{2}{6}\right) - \Phi\left(\frac{-2}{6}\right) = 2\Phi\left(\frac{2}{6}\right) - 1 = \frac{1}{2}$$

$$\text{解得 } \Phi\left(\frac{2}{6}\right) = \frac{3}{4}$$

$$\text{查表得 } \Phi(0.67) \approx 0.7486 \quad \therefore \frac{2}{6} \approx 0.7486 \quad \sigma = 2.67$$

$$5. p(X > 1) = \int_1^{+\infty} \lambda e^{-\lambda x} dx = e^{-\lambda} \quad p(X > 2) = \int_2^{+\infty} \lambda e^{-\lambda x} dx = e^{-2\lambda}$$

$$\therefore e^{-\lambda} = 2 \cdot e^{-2\lambda} \quad \text{解得 } \lambda = \ln 2$$