

$$- \quad 1. \quad 7/12 \quad 2. \quad (1 - e^{-8}) \quad (1 - e^{-3}) \quad 3.2 \quad 4.1 \quad 5.F(1,7)$$

$$6. n\left(\frac{1}{a} - \frac{1}{b}\right)\sigma^2 \quad 7. \frac{a^2}{2} \cos w(t_2 - t_1) \quad 8. \left(\bar{X} - \frac{S}{\sqrt{n}} t_{a/2}(n-1), \bar{X} - \frac{S}{\sqrt{n}} t_{a/2}(n-1)\right)$$

$$\text{二. } 3/4$$

$$\text{三. } f(x) = \frac{6}{7}(2x^2 + x) \quad 0 < x < 1$$

$$0, \quad \text{其它}$$

$$P\{X > Y\} = 15/56$$

$$P\{Y > 1 \mid X < 0.5\} = (13/112)/(5/28) = 13/20$$

$$\text{四. } 1 - 2/\pi$$

$$\text{五. 解: } E(X^2) = \int_{-\infty}^{+\infty} \frac{1}{2\theta} x^2 e^{-\frac{|x|}{\theta}} dx = 2\theta^2,$$

$$\text{矩估计量} \quad \hat{\theta} = \sqrt{\frac{1}{2n} \sum_{i=1}^n X_i^2};$$

$$\text{极大似然估计量} \quad \hat{\theta} = \frac{1}{n} \sum_{i=1}^n |X_i|.$$

$$\text{六. 设 } X_i = \begin{cases} 1 & \text{第 } i \text{ 台彩电为次品且未被查出} \\ 0 & \text{其他} \end{cases} \quad i = 1 \sim 2 \times 10^5$$

$$E(X_i) = 5 \times 10^{-6}, \quad D(X_i) = 5 \times 10^{-6}(1 - 5 \times 10^{-6})$$

$$\text{经检验后的次品数 } Y = \sum_{i=1}^{2 \times 10^5} X_i, \quad E(Y) = 1, \quad D(Y) = 1 - 5 \times 10^{-6},$$

$$\text{由中心极限定理, 近似地有 } Y \sim N(1, 1 - 5 \times 10^{-6})$$

$$P(Y > 3) = 1 - P(Y \leq 3) \approx 1 - \Phi\left(\frac{3-1}{\sqrt{1-5 \times 10^{-6}}}\right) \approx 1 - \Phi(2) = 0.0228.$$