

**Ex 3.**

Task 2.

$$F(x) = \begin{cases} 0 & \text{dla } x \leq 2 \\ 4\left(1 - \frac{5}{x}\right) & \text{dla } 2 < x \leq k \\ 1 & \text{dla } x > k \end{cases}$$

$$\lim_{x \rightarrow -\infty} F(x) = \lim_{x \rightarrow -\infty} 0 = 0 \wedge \lim_{x \rightarrow +\infty} F(x) = \lim_{x \rightarrow +\infty} 1 = 1$$

$$x_2 \geq x_1; x_2, x_1 \in D \quad F(x_2) \geq F(x_1).$$

$$F(x_2) - F(x_1) = 4 - \frac{20}{x_2} - 4 + \frac{20}{x_1} = 20\left(\frac{x_2 - x_1}{x_2 x_1}\right) > 0$$

$$f(x) = F'(x) = \frac{20}{x^2}.$$

$$\int_{-\infty}^{+\infty} \frac{20}{x^2} dx = 1 \Leftrightarrow \int_2^k \frac{20}{x^2} dx = \left[-\frac{20}{x}\right]_2^k = 1 \Leftrightarrow \frac{-20}{k} + 10 = 1 \Leftrightarrow k = \frac{20}{9}.$$

Task 3.

$$f(x) = \begin{cases} xe^{-x}, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

$$x \leq 0 \quad F(x) = \int_{-\infty}^x 0 dt = 0$$

$$x > 0$$

$$F(x) = \int_{-\infty}^x te^{-t} dt = \int_{-\infty}^0 dt + \int_0^x te^{-t} dt = [-te^{-t} - e^{-t}]_0^x = 1 - e^{-x}(x+1).$$

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

$$P(X > 3) = 1 - P(X \leq 3) = 1 - F(X = 3) = 1 - (1 - 4e^{-3}) = \frac{4}{e^3}$$

$$P(1 \leq X \leq 4) = F(X = 4) - F(X = 1) = 1 - 5e^{-4} - 1 + 2e^{-1} = \frac{2}{e} - \frac{5}{e^4}.$$