

f on x :n tiheydensfunktio joss

$$\begin{cases} 1^\circ f(x) \geq 0 \text{ aina} \\ 2^\circ \int_{-\infty}^{\infty} f(x) dx = 1 \\ 3^\circ P(a \leq x \leq b) = \int_a^b f(x) dx \end{cases}$$

$E(X) = \int_{-\infty}^{\infty} x f(x) dx$	ODOTUSARVO
$D(X) = \sqrt{\int_{-\infty}^{\infty} (x - E(X))^2 f(x) dx}$	KESKIHAJONTA

12.4

$$f(x) = \begin{cases} 0 & , x \leq 0 \\ \frac{a}{\sqrt[4]{x}} & , 0 < x \leq 1 \\ 0 & , x > 1 \end{cases}$$

a) $1^\circ f(x) \geq 0$ aina: $\frac{a}{\sqrt[4]{x}} \geq 0 \quad (\Rightarrow) \quad a \geq 0$

$$\begin{aligned} 2^\circ \int_{-\infty}^{\infty} f(x) dx &= 1 \quad (\Rightarrow) \quad \int_{-\infty}^0 0 dx + \int_0^1 \frac{a}{\sqrt[4]{x}} dx + \int_1^{\infty} 0 dx \\ &= \int_0^1 \frac{a}{\sqrt[4]{x}} dx = \lim_{t \rightarrow 0^+} a \int_t^1 x^{-\frac{1}{4}} dx = \lim_{t \rightarrow 0^+} a \left(\frac{4}{3} x^{\frac{3}{4}} \right) \\ &= \lim_{t \rightarrow 0^+} a \left(\frac{4}{3} \cdot 1^{\frac{3}{4}} - \frac{4}{3} \cdot t^{\frac{3}{4}} \right) = a \cdot \frac{4}{3} = 1 \quad | \cdot \frac{3}{4} \\ &(\Rightarrow) a = \frac{3}{4} \end{aligned}$$

1° ja $2^\circ \Rightarrow a = \frac{3}{4}$

$$\begin{aligned} b) E(X) &= \int_{-\infty}^{\infty} x f(x) dx = \int_0^1 x \cdot \frac{3}{4} \frac{1}{\sqrt[4]{x}} dx = \frac{3}{4} \int_0^1 x \cdot x^{-\frac{1}{4}} dx \\ &= \frac{3}{4} \int_0^1 x^{\frac{3}{4}} dx = \frac{3}{4} \left(\frac{4}{7} x^{\frac{7}{4}} \right) \\ &= \frac{3}{4} \cdot \frac{4}{7} = \frac{3}{7} \end{aligned}$$