

$p_X(k) = P(X = k) = P(X \leq k) - P(X \leq k - 1)$. But the event $(X \leq k)$ occurs when all three dice are $\leq k$ and that can occur in k^3 ways. Thus $P(X \leq k) = k^3/216$.

Similarly, $P(X \leq k - 1) = (k - 1)^3/216$. Thus $p_X(k) = k^3/216 - (k - 1)^3/216$.

3.3.12 $F_X(k) = P(X \leq k) = k^3$, as explained in the solution to Question 3.3.3.

$$3.3.14 \quad p_X(k) = F_X(k) - F_X(k-1) = \frac{k(k+1)}{42} - \frac{(k-1)k}{42} = \frac{k}{21}$$

$$\mathbf{3.4.2} \quad P(3/4 \leq Y \leq 1) = \int_{3/4}^1 \frac{2}{3} + \frac{2}{3}y \, dy = \frac{2y}{3} + \frac{y^2}{3} \Big|_{3/4}^1 = 1 - \frac{11}{16} = \frac{5}{16}$$

3.4.12 First note that

$$f_Y(y) = \frac{d}{dy} F_Y(y) = \frac{d}{dy} (4y^3 - 3y^4) = 12y^2 - 12y^3, \quad 0 \leq y \leq 1$$

Then $P(1/4 < Y \leq 3/4)$

$$= \int_{1/4}^{3/4} (12y^2 - 12y^3) dy = (4y^3 - 3y^4) \Big|_{1/4}^{3/4} = 0.6875$$