

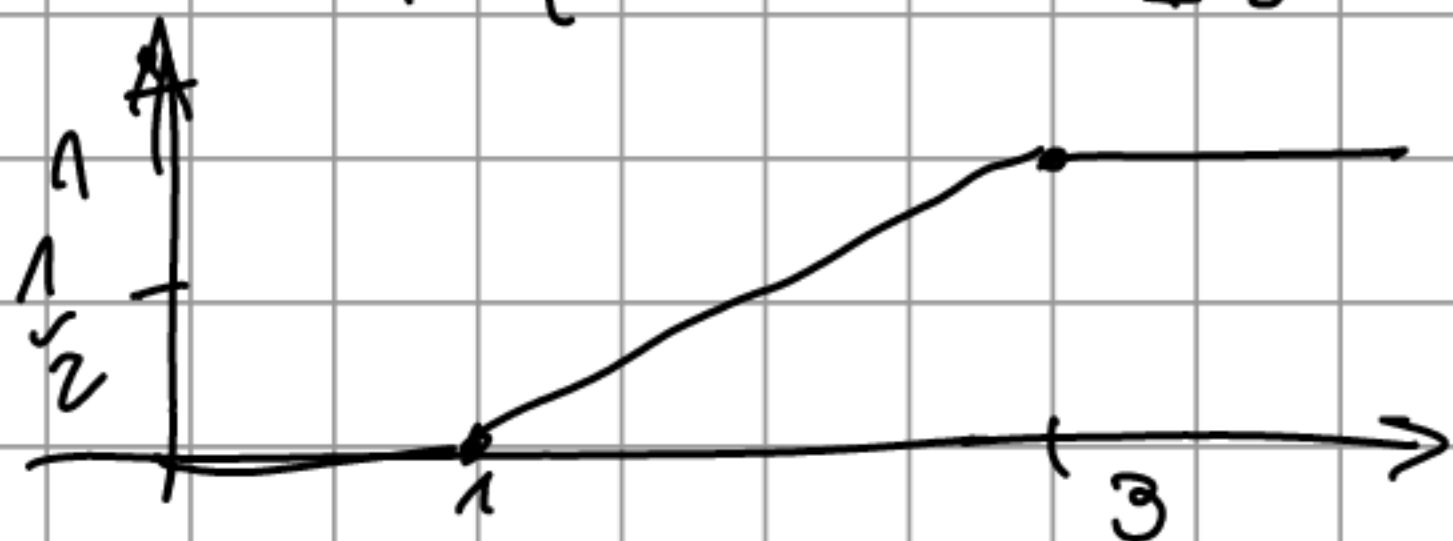
$$U \sim U(0,2]. \quad \mu_u(B) = \frac{1}{2} \lambda(B \cap [0,2]),$$

$$F_u(t) = \begin{cases} 0 & t < 0 \\ \frac{t}{2} & 0 \leq t < 2 \\ 1 & t \geq 2 \end{cases}$$

$$1^\circ Y = U + 1. \quad F_Y(t) = P[Y \leq t] =$$

$$= P[U + 1 \leq t] = P[\omega: U(\omega) + 1 \leq t] =$$

$$= P[U \leq t - 1] = F_u(t - 1) = \begin{cases} 0 & t < 1 \\ \frac{t-1}{2} & 1 \leq t < 3 \\ 1 & t \geq 3 \end{cases}$$



$$\mu_Y(B) = P[Y \in B] = P[U \in B - 1] =$$

$$= \mu_u(B - 1) = \frac{1}{2} \lambda((B - 1) \cap [0,2]) =$$

$$= \frac{1}{2} \lambda(B \cap [1,3]).$$

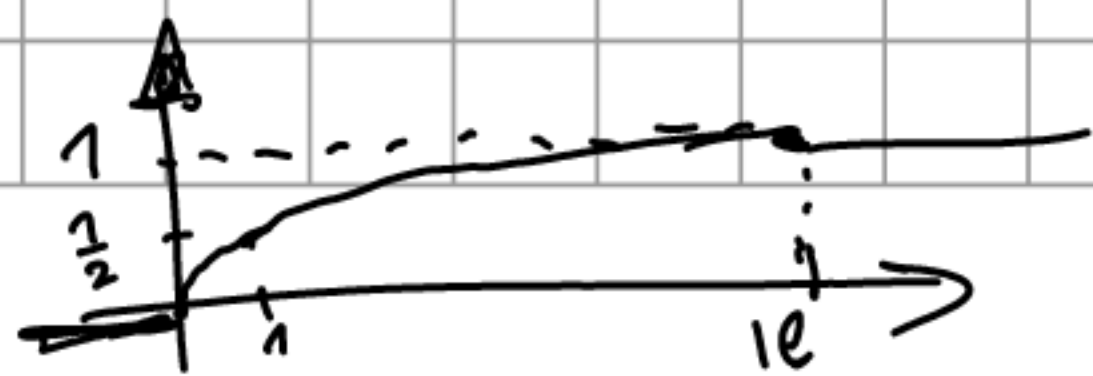
$$2^\circ Y = U^4. \quad F_Y(t) = P[Y \leq t] = P[U^4 \leq t] =$$

$$= P[U \leq \sqrt[4]{t}] = F_u(\sqrt[4]{t}) = \begin{cases} 0 & t < 0 \\ \frac{\sqrt[4]{t}}{2} & 0 \leq t < 16 \\ 1 & t \geq 16 \end{cases}$$

$$\mu_Y(B) = P[U^4 \in B] =$$

$$= P[U \in \sqrt[4]{B}] = \mu_u(\sqrt[4]{B}) = \frac{1}{2} \lambda(\sqrt[4]{B} \cap [0,2])$$

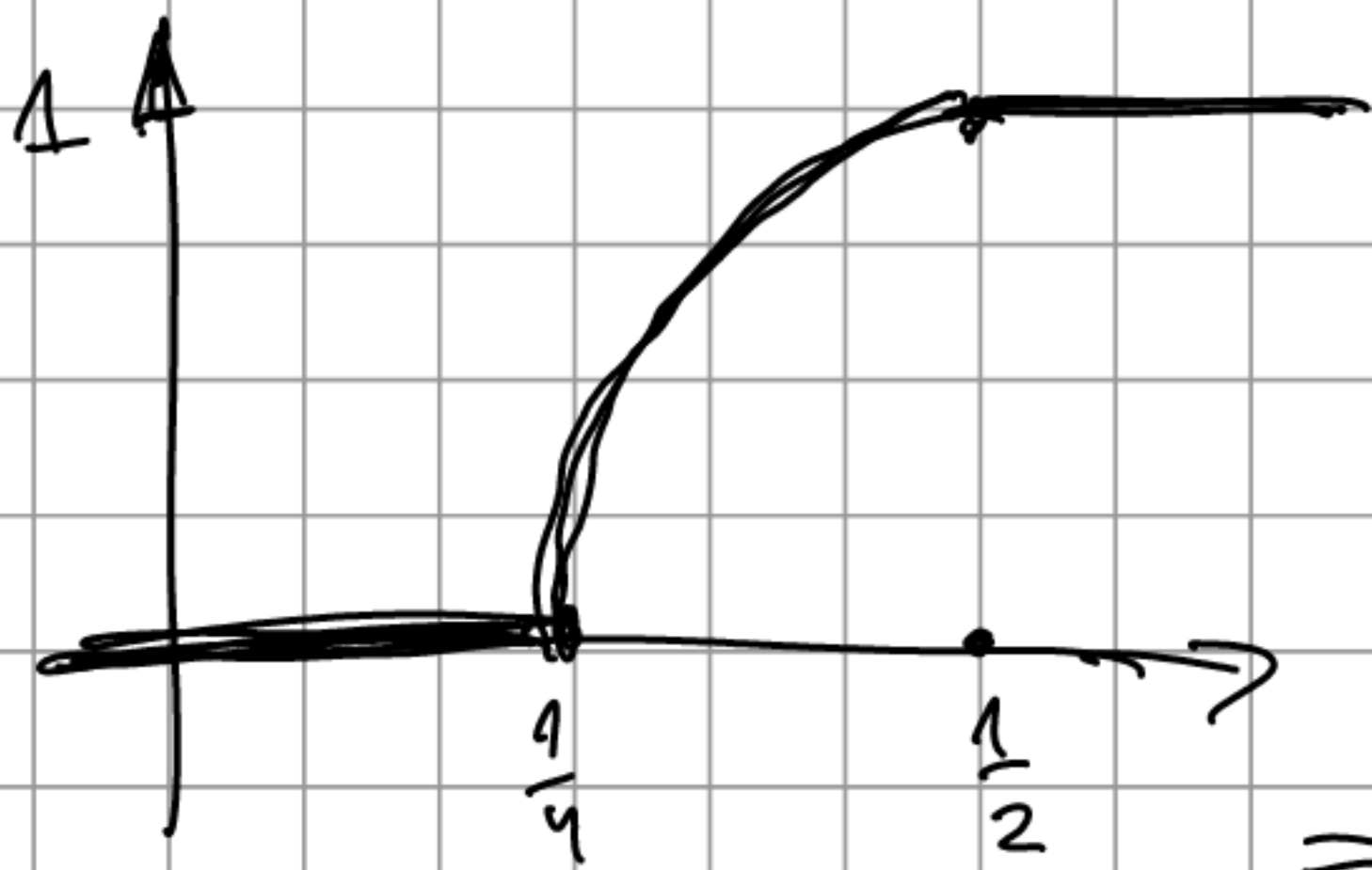
$$\sqrt[4]{B} : b \in B, b \geq 0$$



$$3^\circ \quad Y = \frac{1}{U+2}, \quad F_Y(t) = P\left[\frac{1}{U+2} \leq t\right] =$$

$$= P\left[U \geq \frac{1}{t} - 2\right] = 1 - P\left[U \leq \frac{1}{t} - 2\right] =$$

$$= 1 - F_U\left(\frac{1}{t} - 2\right) = \begin{cases} 0 & t < \frac{1}{4} \\ 2 - \frac{1}{2t} & t < \frac{1}{2} \\ 1 & t \geq \frac{1}{2} \end{cases}$$



$$\mu_Y(B) = P\left[\frac{1}{U+2} \in B\right] =$$

$$= P\left[U \in \frac{1}{B} - 2\right] =$$

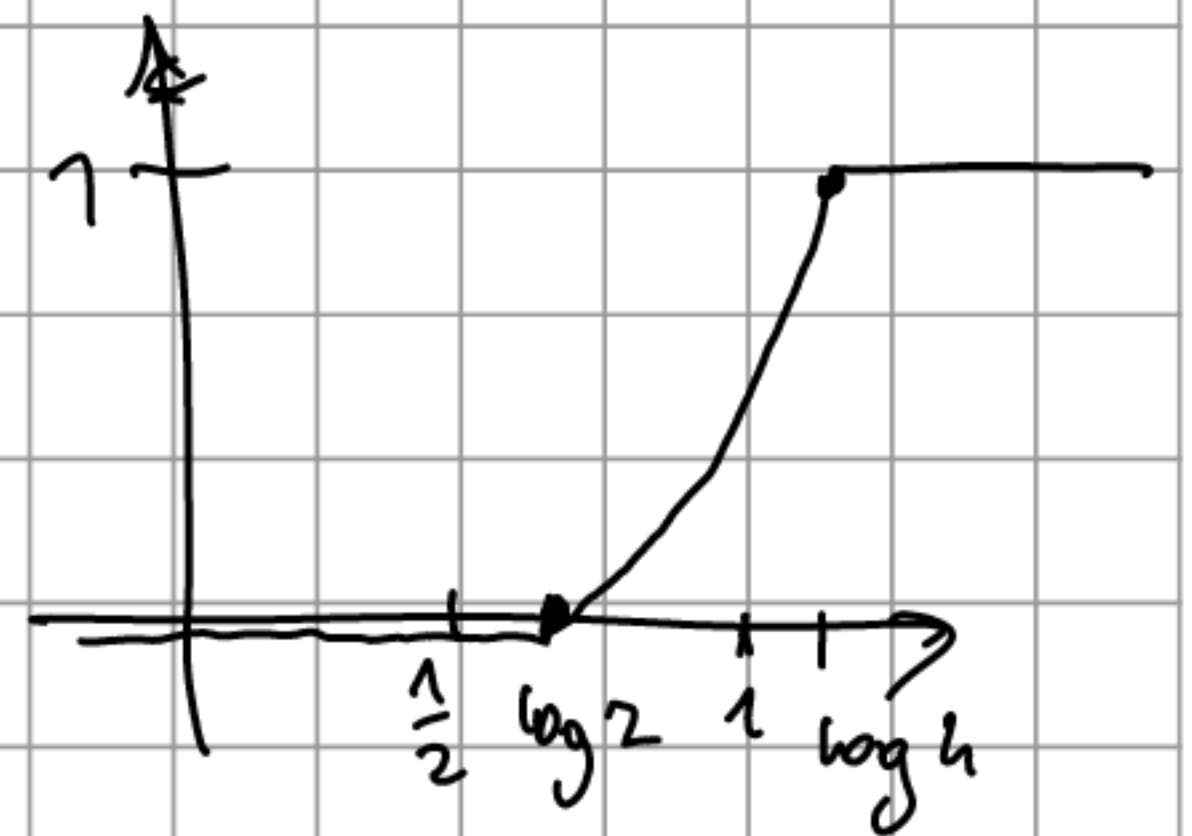
$$= \lambda\left(\frac{1}{B} \cap [2, 4]\right)$$

$$\left\{ \frac{1}{b} : b \neq 0, b \in B \right\}$$

$$4^\circ \quad Y = \log(U+2), \quad F_Y(t) = P[\log(U+2) \leq t] =$$

$$= P[U \leq e^t - 2] = F_U(e^t - 2) =$$

$$= \begin{cases} 0 & t < \log 2 \\ \frac{e^t - 2}{2} & t < \log 4 \\ 1 & t \geq \log 4 \end{cases}$$



$$\mu_Y(B) = P[\log(U+2) \in B] =$$

$$= P[U \in e^B - 2] = \lambda(e^B \cap [2, 4])$$

$$\left\{ e^b - 2 : b \in B \right\}$$

$$5^\circ Y = |U - 1| \quad F_Y(t) = P[|U - 1| \leq t] =$$

$$= P[\{\omega : |U(\omega) - 1| \leq t\}] =$$

$$= P[\{\omega : U(\omega) \geq 1, U(\omega) \leq t + 1\}] +$$

$$+ P[\{\omega : U(\omega) < 1, 1 - t \leq U(\omega) \leq 1\}] =$$

$$= P[(U \geq 1) \cap (U \leq t + 1)] +$$

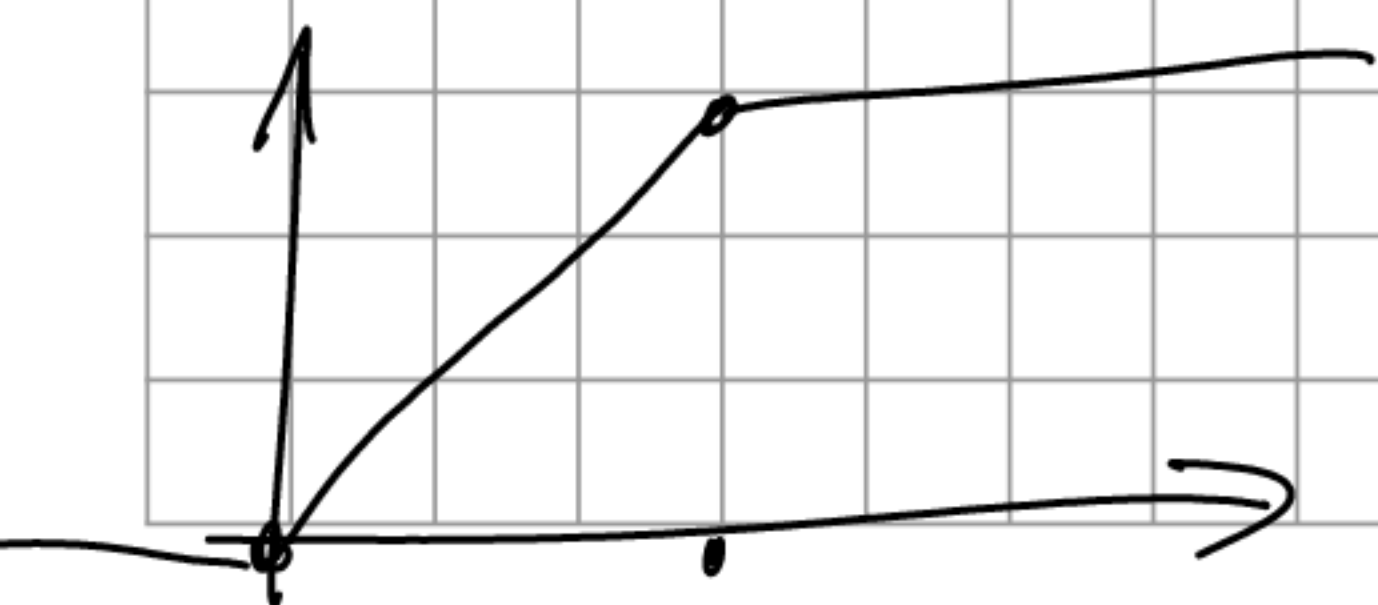
$$+ P[(U < 1) \cap (U \geq 1 - t)] =$$

$$= P[U \in [1, t + 1]] +$$

$$+ P[U \in [1 - t, 1]] = \mu_U([1, t + 1]) +$$

$$+ \mu_U([1 - t, 1]) = \mu_U([1 - t, 1 + t]) =$$

$$= \frac{1}{2} \lambda([1 - t, 1 + t] \cap [0, 2]) = \begin{cases} 0 & t < 0 \\ t & 0 \leq t < 1 \\ 1 & t \geq 1 \end{cases}$$



$$\begin{aligned}
\mu_{\nu}(B) &= P[|\mu-1| \in B] = \\
&= P[(\mu \geq 1) \cap (\mu-1 \in B)] + \\
&\quad + P[(\mu < 1) \cap (\mu \in 1-B)] = \\
&= P[\mu \in B \cap [1, \infty]] + \\
&\quad + P[\mu \in (1-B) \cap [-\infty, 1]] = \\
&= \mu_{\nu}(B \cap [1, \infty]) + \mu_{\nu}((1-B) \cap [-\infty, 1]) = \\
&= \frac{1}{2} \lambda(B \cap [1, 2]) + \frac{1}{2} \lambda((1-B) \cap [0, 1]) = \\
&= \frac{1}{2} \lambda(B \cap [1, 2]) + \frac{1}{2} \lambda(B \cap [0, 1]) \\
&= \frac{1}{2} \lambda(B \cap [0, 2])
\end{aligned}$$