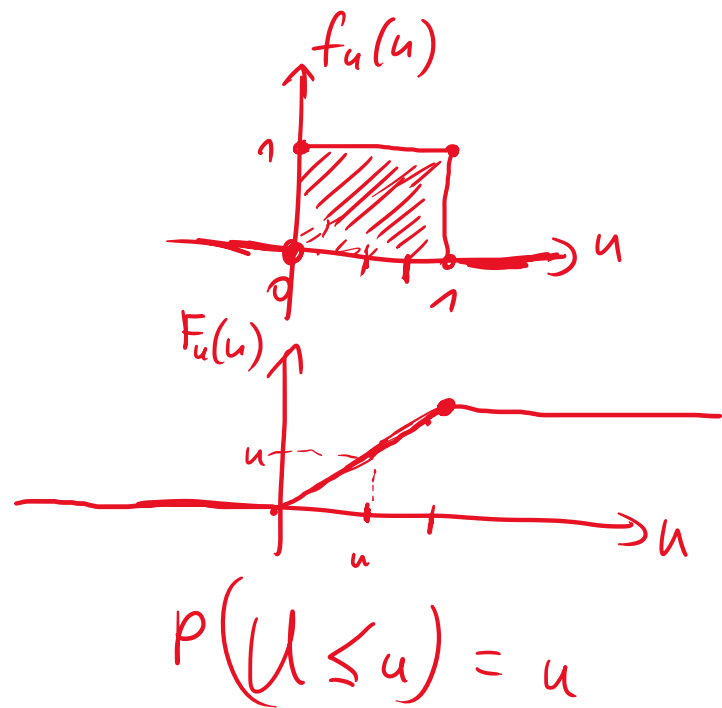


Dowód:

$$P(X \leq x) = P(\underbrace{F_x^{-1}(u)}_{\substack{\text{zn.} \\ \text{losowe} \\ \text{generowane} \\ \text{met. z wykładu nr 1}}}) \leq x) = P(u \leq F_x(x)) = F_x(x)$$

=



$$F'_x(x) = \underline{\underline{f_x(x)}}$$