

38. Solution: A

Let  $F$  denote the distribution function of  $f$ . Then

$$F(x) = \Pr[X \leq x] = \int_1^x 3t^{-4} dt = -t^{-3} \Big|_1^x = 1 - x^{-3}$$

Using this result, we see

$$\begin{aligned} \Pr[X < 2 | X \geq 1.5] &= \frac{\Pr[(X < 2) \cap (X \geq 1.5)]}{\Pr[X \geq 1.5]} = \frac{\Pr[X < 2] - \Pr[X \leq 1.5]}{\Pr[X \geq 1.5]} \\ &= \frac{F(2) - F(1.5)}{1 - F(1.5)} = \frac{(1.5)^{-3} - (2)^{-3}}{(1.5)^{-3}} = 1 - \left(\frac{3}{4}\right)^3 = 0.578 \end{aligned}$$