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However, the probability that $x > 0$ is unchanged. Therefore the probability density of $x \leq 0$ must be concentrated at $y=0$. (b) Recall that $\int_1^{\infty} \frac{1}{x^2} dx = 1$ where $\int_1^{\infty} \frac{1}{x^2} dx = \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2} dx = \lim_{b \rightarrow \infty} \left[-\frac{1}{x} \right]_1^b = \lim_{b \rightarrow \infty} \left(-\frac{1}{b} + 1 \right) = 1$ Because $f(y)$ is a probability distribution, its integral must also equal 1. $\int_0^{\infty} 0.5x^{-1} dx = \lim_{b \rightarrow \infty} \int_0^b 0.5x^{-1} dx = \lim_{b \rightarrow \infty} \left[0.5 \ln x \right]_0^b = \lim_{b \rightarrow \infty} \left(0.5 \ln b - \lim_{c \rightarrow 0^+} 0.5 \ln c \right) = \infty$ $\therefore = \int_0^{\infty} f(x) dx = \infty$

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