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Solution to Exercise 32 (Bain & Engelhardt, Chapter 9) From Exercise 5, it is known that, $\mathbb{P}(X=1) = n^{-1}$. With $f(x) = \mathbb{P}(X=1)$, $\mathbb{P}(X=2) = \mathbb{P}(X=3) = \dots = \mathbb{P}(X=n) = n^{-1}$. The pdf of X is $f(x) = \mathbb{P}(X=x) = \frac{1}{n}$ for $x = 1, 2, \dots, n$. Hence, $\mathbb{P}(X \leq n) = \sum_{k=1}^n \mathbb{P}(X=k) = \sum_{k=1}^n \frac{1}{n} = 1$. Hence, $\mathbb{P}(X \leq n) = 1$.

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