

Properties of F

1. non-decreasing

$$a < b \Rightarrow F(a) \leq F(b)$$

2. $\lim_{x \rightarrow \infty} F(x) = 1$

3. $\lim_{x \rightarrow -\infty} F(x) = 0$

4. F is right continuous

$$\lim_{x \rightarrow a^+} F(x) = F(a)$$