[d] $Cov(X,Y) = a\sigma_x^2$ from (a) and (c)

$\Rightarrow \quad \rho\sigma_x\sigma_y = a\sigma_x^2$

$\Rightarrow \quad \boxed{a = \rho\frac{\sigma_y}{\sigma_x}}$

$\mu_y = a\mu_x + b$ from (b)

$\Rightarrow \quad \mu_y = \rho\frac{\sigma_y}{\sigma_x}\mu_x + b$

$\Rightarrow \quad \boxed{b = \mu_y - \rho\frac{\sigma_y}{\sigma_x}\mu_x}$