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(b) Let the random variable X represents the value on the first die.. Let the random variable Y represents the larger of the two values.. The objective is to find the joint

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Probability mass
function of the
random variables
X and Y.

Suppose that the
Joint

probability mass
function when

$X=1, 2, 3, \dots$

and $Y=1, 2, 3,$

\dots is,

Similarly, we

compute the

remaining

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$6, i = 1; ; 6$. So

$$E[X] = \sum_{i=1}^6 i P_i$$

$i = 3:5$ and

$$E[X^2] = \sum_{i=1}^6 i^2 P_i$$

$$i^2 = 1, 6$$

$$6(6+1) (26+1) 6 =$$

91 6. Therefore

$$\text{Var}(X) = 91 6 3$$

$$:52 ?2 92. 12.$$

Proof. Since $1 =$

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$$\int_0^1 f(x) dx =$$

$c(e-1)$, we conclude $c = \frac{1}{e-1}$.

1. We have $E[X] = \int_0^1 x e^{-x} dx = \int_0^1 x e^{-x} dx = c \int_0^1 x e^{-x} dx = c$ and

$$E[X^2] = \int_0^1 x^2 e^{-x} dx = c \int_0^1 x^2 e^{-x} dx = c \int_0^1 x^2 e^{-x} dx = c e^{-2} E[X] = c e^{-2}$$

c : So $\text{Var}(X) = E[X^2] - (E[X])^2 = c e^{-2} - c^2 = \frac{1}{e-1} - \left(\frac{1}{e-1}\right)^2$

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Sheldon M. Ross.

John L.
Weatherwax?

October 26, 2008

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1: Exercises

Exercise 8

(Bonferroni's
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clusion identity
for two sets we
have $P(E \cup F) =$
 $P(E) + P(F) -$
 $P(EF)$.

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