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the larger of the two values.. The objective is to find the joint 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 probabilities.

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Problems 1.

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6, $i=1; \dots; 6$. So $E[X] = 1$

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6 $P_{6,i=1}^i = 3:5$ and

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

$$= \sum_{i=1}^6 6(6+1)(26+1) 6$$

= 91 6. Therefore

$$\text{Var}(X) = 91 6 3 :52 ?2$$

92. 12. Proof. Since 1

$$= \int_0^{\infty} f(x) dx = c(e - 1),$$

we conclude $c = 1/e - 1$.

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

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

$$\int_0^{\infty} x e^{-x} dx = c$$

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

$$\int_0^{\infty} x^2 e^{-x} dx = 2c$$

$$\int_0^{\infty} x e^{-x} dx = c$$

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$2E[X] = ce^{-c}$: So

$$\text{Var}(X) = E[X^2] - (E[X])^2$$

$$= ce^{-c} - c^2 = 1 - e^{-1} - (e^{-1})^2$$

$$= 1 - e^{-1} - e^{-2} = (e - 1)^2 - 1 - (e - 1)^2$$

$1)^2$. 13. Proof.

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John L. Weatherwax?

October 26, 2008

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1: Introduction to

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Chapter 1: Exercises

Exercise 8

(Bonferroni's
inequality) From the
inclusion/exclusion
identity for two sets
we have $P(E \cup F) =$
 $P(E) + P(F) - P(EF)$.

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variable Y represents
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