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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

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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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6, $i = 1; \dots; 6$. So $E[X] = \sum_{i=1}^6 P(X=i) = \sum_{i=1}^6 \frac{1}{6} = \frac{3}{2}$ and $E[X^2] = \sum_{i=1}^6 P(X=i) i^2 = \sum_{i=1}^6 \frac{1}{6} i^2 = \frac{1}{6} (1^2 + 2^2 + 3^2 + 4^2 + 5^2 + 6^2) = \frac{91}{6}$. Therefore $\text{Var}(X) = E[X^2] - (E[X])^2 = \frac{91}{6} - \left(\frac{3}{2}\right)^2 = \frac{91}{6} - \frac{9}{4} = \frac{182 - 13.5}{12} = \frac{168.5}{12}$. Proof. Since $1 = \int_0^{\infty} f(x) dx = c \int_0^{\infty} e^{-x} dx = c$, we conclude $c = 1$. We have $E[X] = \int_0^{\infty} x e^{-x} dx = \int_0^{\infty} x e^{-x} dx = 1$ and $E[X^2] = \int_0^{\infty} x^2 e^{-x} dx = 2$. So $\text{Var}(X) = E[X^2] - (E[X])^2 = 2 - 1 = 1$.

Simulation, 3rd Edition Solution of Exercise Problems

Solution Manual for: Introduction to Probability Models: Eighth Edition by Sheldon M. Ross. John L. Weatherwax October 26, 2008

Introduction Chapter 1: Introduction to Probability Theory Chapter 1: Exercises Exercise 8 (Bonferroni's inequality) From the

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inclusion/exclusion identity for two sets we have $P(E \cup F) = P(E) + P(F) - P(EF)$.

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