

## UNIT 4 PROBLEM SET (PS4)

Due: 11 pm CT on Monday, October 25, 2021.  
Submission instructions are on Canvas.

All textbook problems refer to problems from *Introduction to Probability*, Second Edition, by Bertsekas and Tsitsiklis. All problems will be graded for effort and completeness. **Work must be shown thoroughly** for a problem to be considered complete. See Canvas for answers and complete solutions.

### Lesson 3.3: Functions of RVs, MGFs

These two problems were moved from PS3. If you submitted them with PS3, please resubmit with PS4.

- For each MGF stated below, what named distribution does  $X$  follow? State the name and parameter value(s).
 

(a)  $M_X(s) = (0.3e^s + 0.7)^{10}$

(b)  $M_X(s) = \begin{cases} \frac{e^{es}}{1-s} - \frac{e^s}{1-s} & \text{for } s \neq 0 \\ 1 & \text{for } s = 0 \end{cases}$

(c)  $M_X(s) = \frac{e^{es^2}}{e^s}$

(d)  $M_X(s) = e^{-0.7} e^{0.7e^s}$
- (Textbook, pg. 257) Ch. 4, Problem 36 parts (b) and (c) only.

### Lesson 3.4: Intro to Joint PDFs

- Suppose you (simultaneously) buy a used clothes washer and dryer. Let  $X$  be how long the washer will last, in days, and let  $Y$  be how long the dryer will last, in days. Assume  $X$  and  $Y$  are independent and jointly uniform, with  $0 < x < 400$  and  $0 < y < 260$ .
  - State the joint PDF of  $X$  and  $Y$ . Be sure to include the support.
  - What is the probability the washer fails before the dryer?
- Consider r.v.s  $X$  and  $Y$  with joint PDF  $f(x, y) = \frac{1}{3}(x + y)$  for  $0 < x < 2$  and  $0 < y < 1$ .
  - Find  $P(X + Y > 1)$ .
  - Find  $P(\frac{X}{Y} < 1)$ .
  - Find  $P(|X - Y| > 0.6)$ .
- Consider r.v.s  $X$  and  $Y$  with joint PDF  $f(x, y) = cxy$  for  $0 < y < x < 2$ . Find  $P(X - Y \leq 0.5)$ .  
*Hint: First find the value of  $c$  that makes this a valid PDF.*

### Lesson 3.5: Joint PDFs, Independence, Covariance & Correlation

- (Textbook, pg. 190) Ch. 3, Problem 18 part (a).
- Show that  $\rho(X, aY + b) = \rho(X, Y)$  for r.v.s  $X$  and  $Y$  and scalars  $a > 0$  and  $b$ . (This is one of the covariance/correlation properties in the Lesson 3.5 notes.) Briefly justify **each** step; a word or short phrase is fine, such as "correlation definition", "covariance property 4", or "algebra". *Hint: Start by using the definition of correlation.*
- (Textbook, pg. 249) Ch. 4, Problem 18.

# Unit 4 Problem Set 1 Assignment Nt123

**RS Peters**



**Unit 4 Problem Set 1 Assignment Nt123:**

Unit 4 Problem Set 1 Assignment Nt123: Bestsellers in 2023 The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous captivating novels captivating the hearts of readers worldwide. Lets delve into the realm of popular books, exploring the fascinating narratives that have enthralled audiences this year. Unit 4 Problem Set 1 Assignment Nt123 : Colleen Hoovers "It Ends with Us" This touching tale of love, loss, and resilience has gripped readers with its raw and emotional exploration of domestic abuse. Hoover expertly weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can prevail. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This intriguing historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids absorbing storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Unit 4 Problem Set 1 Assignment Nt123 : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens spins a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of compelling stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a exceptional and gripping novel that will keep you speculating until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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