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)
$$M_X(s) = (0.3\sigma^s + 0.7)^{10}$$

(c)
$$M_X(s) = \frac{\sigma^{4\sigma^2}}{\sigma^2}$$

(a)
$$M_X(s) = (0.3e^s + 0.7)^{10}$$
 (c) $M_X(s) = \frac{e^{so^2}}{e^s}$
(b) $M_X(s) =\begin{cases} \frac{e^{3s}}{4s} - \frac{e^s}{4s} & \text{for } s \neq 0\\ 1 & \text{for } s = 0 \end{cases}$ (d) $M_X(s) = e^{-0.7}e^{0.7e^s}$

(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.
 - (a) State the joint PDF of X and Y. Be sure to include the support.
 - (b) What is the probability the washer fails before the dryer?
- 4. Consider r.v.s X and Y with joint PDF $I(x, y) = \frac{1}{2}(x + y)$ for 0 < x < 2 and 0 < y < 1.

(a) Find
$$P(X + Y > 1)$$
. (b) Find $P(\frac{X^2}{Y} < 1)$. (c) Find $P(|X - Y| > 0.6)$.

 Consider r.v.s X and Y with joint PDF I(x, y) = cxy for 0 < y < x < 2. Find P(X - Y ≤ 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.

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Scott C. Dulebohn

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Table of Contents Unit 4 Problem Set 1 Assignment Nt123

- 1. Understanding the eBook Unit 4 Problem Set 1 Assignment Nt123
 - The Rise of Digital Reading Unit 4 Problem Set 1 Assignment Nt123
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Unit 4 Problem Set 1 Assignment Nt123
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Unit 4 Problem Set 1 Assignment Nt123
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Unit 4 Problem Set 1 Assignment Nt123
 - Personalized Recommendations
 - Unit 4 Problem Set 1 Assignment Nt123 User Reviews and Ratings
 - Unit 4 Problem Set 1 Assignment Nt123 and Bestseller Lists
- 5. Accessing Unit 4 Problem Set 1 Assignment Nt123 Free and Paid eBooks
 - Unit 4 Problem Set 1 Assignment Nt123 Public Domain eBooks
 - Unit 4 Problem Set 1 Assignment Nt123 eBook Subscription Services
 - Unit 4 Problem Set 1 Assignment Nt123 Budget-Friendly Options
- 6. Navigating Unit 4 Problem Set 1 Assignment Nt123 eBook Formats

- o ePub, PDF, MOBI, and More
- Unit 4 Problem Set 1 Assignment Nt123 Compatibility with Devices
- Unit 4 Problem Set 1 Assignment Nt123 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Unit 4 Problem Set 1 Assignment Nt123
 - Highlighting and Note-Taking Unit 4 Problem Set 1 Assignment Nt123
 - Interactive Elements Unit 4 Problem Set 1 Assignment Nt123
- 8. Staying Engaged with Unit 4 Problem Set 1 Assignment Nt123
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Unit 4 Problem Set 1 Assignment Nt123
- 9. Balancing eBooks and Physical Books Unit 4 Problem Set 1 Assignment Nt123
 - Benefits of a Digital Library
 - o Creating a Diverse Reading Collection Unit 4 Problem Set 1 Assignment Nt123
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Unit 4 Problem Set 1 Assignment Nt123
 - Setting Reading Goals Unit 4 Problem Set 1 Assignment Nt123
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Unit 4 Problem Set 1 Assignment Nt123
 - Fact-Checking eBook Content of Unit 4 Problem Set 1 Assignment Nt123
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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