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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 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,  $i=1$ ; ;6. So  $E[X] = \sum_{i=1}^6 P_i = 3/5$  and  $E[X^2] = \sum_{i=1}^6 P_i i^2 = \sum_{i=1}^6 (6+1)(26+1) = 91/6$ .

Therefore  $\text{Var}(X) = 91/6 - (3/5)^2 = 92/25$ . 12. Proof. Since  $1 = \int_0^1 f(x)dx = c(e-1)$ , we conclude  $c = 1/(e-1)$ .

We have  $E[X] = c \int_0^1 x e^{cx} dx = c \int_0^1 x e^{x/(e-1)} dx = c$  and  $E[X^2] = c \int_0^1 x^2 e^{cx} dx = c \int_0^1 x^2 e^{x/(e-1)} dx = c e^2 E[X] = c e$ . So  $\text{Var}(X) = E[X^2] - (E[X])^2 = c e - c^2 = 1/(e-1) (e - 1/(e-1)) = (e-1)^{-2} (e-1)^2$ . 13.

Proof.

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

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