

1 Question 1

1.1 Part a)

Let Ω be the sample space. Therefore $P(\{\Omega\}) = 1$. Adding all the joint pmf values must sum to 1:

$$\{\Omega\} = \bigcup_x \bigcup_y \{X = x\} \cap \{Y = y\}$$

$$P(\{\Omega\}) = 1$$

$$\begin{aligned} \implies 1 &= P((\{X = -1\} \cap \{Y = -1\}) \cup \dots \cup (\{X = 1\} \cap \{Y = 1\})) \\ &= P(\{X = -1\} \cap \{Y = -1\}) + \dots + P(\{X = 1\} \cap \{Y = 1\}) \\ &= (p - \frac{1}{16}) + (\frac{1}{4} - p) + (0) + (\frac{1}{8}) + (\frac{3}{16}) + (\frac{1}{8}) + (p + \frac{1}{16}) + (\frac{1}{16}) + (\frac{1}{4} - p) \\ 1 &= -\frac{1}{16} + \frac{4}{16} + \frac{7}{16} + \frac{1}{16} + \frac{1}{16} + \frac{4}{16} 1 \end{aligned} \qquad = 1$$