

1. A pair of dice is thrown. Let X denote the minimum of the two numbers which occur. Find the distributions and expected value of X .
2. A fair coin is tossed four times. Let X denote the longest string of heads. Find the distribution and expectation of X .
3. A pair of dice is thrown. Let X denote the minimum of the two numbers which occur. Find the distributions and expected value of X .
4. A fair coin is tossed four times. Let X denote the longest string of heads. Find the distribution and expectation of X .
5. A fair coin is tossed until a head or five tails occurs. Find the expected number E of tosses of the coin.
6. A coin is weighted so that $P(H) = 0.75$ and $P(T) = 0.25$
The coin is tossed three times. Let X denote the number of heads that appear.
 - (a) Find the distribution f of X .
 - (b) Find the expectation $E(X)$.
7. A box contains two gold balls and three silver balls.
 - You are allowed to choose successively balls from the box at random.
 - You win 1 dollar each time you draw a gold ball and lose 1 dollar each time you draw a silver ball.
 - After a draw, the ball is not replaced.Show that, if you draw until you are ahead by 1 dollar or until there are no more gold balls, this is a favorable game.
8. A pair of dice is thrown. Let X denote the minimum of the two numbers which occur. Find the distributions and expected value of X .
9. A fair coin is tossed four times. Let X denote the longest string of heads. Find the distribution and expectation of X .
10. A fair coin is tossed until a head or five tails occurs. Find the expected number E of tosses of the coin.
11. A player tosses two fair coins. He wins \$2 if two heads occur, and \$1 if one head occurs. On the other hand, he loses \$3 if no heads occur.
Find the expected value $E(X)$ of the game. Is the game fair?
12. Suppose X has the following probability mass function: $p(0) = 0.2$, $p(1) = 0.5$, $p(2) = 0.3$. Calculate $E[X]$ and $E[X^2]$
13. A coin is weighted so that $P(H) = 0.75$ and $P(T) = 0.25$.
The coin is tossed three times. Let X denote the number of heads that appear.

- (a) Find the distribution f of X .
- (b) Find the expectation $E(X)$.
14. A fair coin is tossed until a head or five tails occurs. Find the expected number E of tosses of the coin.
15. On a roulette wheel there are 37 numbers $\{0, 1, \dots, 36\}$. 18 numbers are black. If I bet 1 on black, I win 1 if a black number comes up, otherwise I lose my stake. Let X denote my winnings on one bet.
- (i) Calculate $E(X)$ and $\text{Var}(X)$

Suppose I make 6 such bets. Let Y denote my total winnings.

- (ii) Derive the distribution of Y .
- (iii) Calculate $E(Y)$ and $\text{Var}(Y)$
16. The probability distribution of discrete random variable X is tabulated below. There are 6 possible outcome of X , i.e. 0, 1, 2, 4, 8 and 10.

x_i	0	1	2	4	8	10
$P(x_i)$	0.25	0.15	0.25	0.15	k	0.10

- (a) Compute the value for k .
- (b) Determine the expected value $E(X)$.
- (c) Evaluate $E(X^2)$.
- (d) Compute the variance of random variable X .
- [(a)]
17. The probability distribute of discrete random variable X is tabulated below. There are 5 possible outcome of X , i.e. 1, 2, 3, 4 and 5.

x_i	1	2	3	4	5
$p(x_i)$	0.30	0.20	k	0.10	0.20

- (a) Compute the value of k .
- (b) What is the expected value of X ?
- (c) Compute the value of $E(X^2)$
- (d) Given that $E(X^2) = 9.5$, compute the variance of X .
18. Suppose X has the following probability mass function: $p(0) = 0.2$, $p(1) = 0.5$, $p(2) = 0.3$. Calculate $E[X]$ and $E[X^2]$
19. Consider the random variables X and Y . Both X and Y take the values 0, 1 and 2. The joint probabilities for each pair are given by the following table.

	$X = 0$	$X = 1$	$X = 2$
$Y = 0$	0.1	0.15	0.1
$Y = 1$	0.1	0.1	0.1
$Y = 2$	0.2	0.05	0.1

Compute the $E(U)$ expected value of U , where $U = X - Y$.

20. Suppose X is a random variable with

- $E(X^2) = 3.6$
- $P(X = 2) = 0.6$
- $P(X = 3) = 0.1$

- (a) The random variable takes just one other value besides 2 and 3. This value is greater than 0. What is this value?
- (b) What is the variance of X ?

21. For a particular Java assembler interface, the operand stack size has the following probabilities:

Stack Size	0	1	2	3	4
Probability	0.15	0.05	0.10	0.20	0.50

- (i) Calculate the expected stack size.
- (ii) Calculate the variance of the stack size.

22. The probability distribute of discrete random variable X is tabulated below. There are 5 possible outcome of X , i.e. 1, 2, 3, 4 and 5.

x_i	1	2	3	4	5
$p(x_i)$	0.30	0.20	k	0.10	0.20

- (a) Compute the value of k .
- (b) What is the expected value of X ?
- (c) Compute the value of $E(X^2)$
- (d) Given that $E(X^2) = 9.5$, compute the variance of X .

23. The probability distribution of discrete random variable X is tabulated below. There are 6 possible outcome of X , i.e. 0, 1, 2, 4, 8 and 10.

x_i	0	1	2	4	8	10
$P(x_i)$	0.25	0.15	0.25	0.15	k	0.10

- (a) Compute the value for k .
- (b) Determine the expected value $E(X)$.
- (c) Evaluate $E(X^2)$.

(d) Compute the variance of random variable X .

24. Suppose X is a random variable with

(a) $E(X^2) = 3.6$

(b) $P(X = 2) = 0.6$

(c) $P(X = 3) = 0.1$

(a) The random variable takes just one other value besides 2 and 3. This value is greater than 0. What is this value?

(b) What is the variance of X ?