

2. This is Geometric distribution. So $\mu = \frac{1}{p}$ where p is probability of getting six on each toss. So $\mu = 6$.

In the normal way, $P(X=n) = \left(\frac{5}{6}\right)^{n-1} \cdot \frac{1}{6}$ $E(X) = \sum_{n=1}^{\infty} n \cdot \left(\frac{5}{6}\right)^{n-1} \cdot \frac{1}{6} = 6$

4. a. Let X_i represent the event ~~one~~ exactly one person gets off on i th floor.

$$P(X_i) = \underbrace{n \cdot \left(\frac{1}{10}\right)}_{\substack{1 \text{ out of } n \text{ person} \\ i\text{th floor is chosen by that person}}} \cdot \underbrace{\left(\frac{9}{10}\right)^{n-1}}_{\text{other 9 floors chosen by 9 persons}}$$

b. $E(X) = \sum_{i=1}^{10} E(X_i) = n \cdot \left(\frac{9}{10}\right)^{n-1}$

6. Let $X_i = \begin{cases} 1 & i\text{th student gets his/her own bed.} \\ 0 & \text{otherwise.} \end{cases}$

$$P(X_i=1) = \frac{1}{n} \quad E(X_i) = 1 \cdot \frac{1}{n} + 0 \cdot \left(\frac{n-1}{n}\right) = \frac{1}{n}$$

$$E(X) = \sum_{i=1}^n E(X_i) = \sum_{i=1}^n \frac{1}{n} = 1$$

8. (a) $E(Z) = \sum_{i=1}^6 i \cdot P(i) = (1+2+3+4) \cdot \frac{1}{8} + (5+6) \cdot \frac{1}{4} = 4$

~~(b)~~ $\text{Var}(Z) = E(Z^2) - [E(Z)]^2 = (1+4+9+16) \cdot \frac{1}{8} + (25+36) \cdot \frac{1}{4} - 16 = 3$

(b). $E(X) = \sum_{i=1}^{10} E(Z_i) = 10 \times 4 = 40$

$$\text{Var}(X) = \text{Var}\left(\sum_{i=1}^{10} Z_i\right) = \sum_{i=1}^{10} \text{Var}(Z_i) = 30$$

(c). $A = \frac{1}{n} \sum_{i=1}^n Z_i$ because Z_i are independent

$$E(A) = E\left(\frac{1}{n} \sum_{i=1}^n Z_i\right) = \frac{1}{n} \sum_{i=1}^n E(Z_i) = 4$$

$$\text{Var}(A) = \text{Var}\left(\frac{1}{n} \sum_{i=1}^n Z_i\right) = \frac{1}{n^2} \text{Var}\left(\sum_{i=1}^n Z_i\right) = \frac{1}{n^2} \sum_{i=1}^n \text{Var}(Z_i) = \frac{3}{n}$$

10. (a). $\Omega = n^m$ $|X_i| = (n-1)^m$ $P(X_i=0) = \left(\frac{n-1}{n}\right)^m$

(b). $\Omega = n^m$ $|X_i=1| = C_m^1 \cdot (n-1)^{m-1}$ $P(X_i=1) = \frac{C_m^1 \cdot (n-1)^{m-1}}{n^m}$

(c). Let $Y_j = \begin{cases} 1 & \text{jth ball fall in bin } i \\ 0 & \text{jth ball not fall in bin } i \end{cases} = C_m^1 \frac{1}{n} \left(1 - \frac{1}{n}\right)^{m-1}$

$$X_i = Y_1 + Y_2 + \dots + Y_m$$

$$E(X_i) = E\left(\sum_{j=1}^m Y_j\right) = m \cdot E(Y_j) = \frac{m}{n}$$

(d) $\text{Var}(X_i) = \text{Var}\left(\sum_{j=1}^m Y_j\right) = m \cdot \text{Var}(Y_j) = m \cdot (E(Y_j^2) - [E(Y_j)]^2)$
 $= m \cdot \left(\frac{1}{n} - \frac{1}{n^2}\right)$

12. Let $Y_i = \begin{cases} 1 \\ 0 \end{cases}$ ✓

$$P(X=1)=0 \quad P(X=n) = \frac{2}{2^n} \quad n > 1$$

$$E(X) = 1 \times 0 + \sum_{n=2}^{\infty} n \cdot \frac{2}{2^n} = \sum_{n=2}^{\infty} n \cdot \frac{2}{2^n}$$

$$\underline{\underline{E(X)+1}} = \sum_{n=1}^{\infty} n \cdot \frac{2}{2^n} = \sum_{n=1}^{\infty} \left((n+1) \cdot \frac{2}{2^{n+1}} \cdot 2 - \frac{2}{2^n} \right) = 2 \sum_{n=1}^{\infty} n \cdot \frac{2}{2^n} - \sum_{n=1}^{\infty} \frac{1}{2^n}$$

$$= 2 \cdot E(X) - 2$$

$$E(X) = 3$$