Chapter 2 Probability Distributions

1 Exercise 2.1

By Bernulli distribution defination, we have

$$\sum_{x_i=0,1} p(x_i|\mu) = \mu + (1-\mu) = 1 \tag{1}$$

By expectation defination, we have

$$E[x] = \sum_{x_i = 0, 1} x_i p(x_i | \mu) = 0 * (1 - \mu) + 1 * \mu = \mu$$
 (2)

By variance defination, we have

$$Var[x] = \sum_{x_i=0,1} (x_i - E[x])^2 p(x_i|\mu)$$

$$= \mu^2 (1-\mu) + (1-\mu)^2 \mu$$
(4)

$$= \mu^2 (1 - \mu) + (1 - \mu)^2 \mu \tag{4}$$

$$=\mu(1-\mu)\tag{5}$$

$\mathbf{2}$ Exercise 2.2

TO DO