## Quiz Sample

## Please show your work.

1. X is a random variable, where X follows a Bernoulli distribution with success probability  $p \ Bernoulli(p)$ . Find E(X+X) and Var(X+10):

solution: Since X follows a Bernoulli distribution with success probability p, E(X) = p and Var(X) = p \* (1 - p). E(X + X) = E(X) + E(X) = 2E(X) = 2p.

Since 10 is constant, Var(X + 10) = Var(X) = p \* (1 - p)

2.  $X_1$  and  $X_2$  are independent random variables, and both of them follows exponential distribution with parameter 2. Find  $Var(\frac{X_1+X_2}{2})$ 

solution:  $Var(\frac{X_1+X_2}{2}) = (\frac{1}{2})^2 Var(X_1+X_2).$ 

Since  $X_1$  and  $X_2$  are independent,  $Var(X_1 + X_2) = Var(X_1) + Var(X_2)$ 

Since  $X_1$  and  $X_2$  follow exponential distribution with parameter 2,  $Var(X_1) = Var(X_2) = 1/4$ 

Hence,

$$Var(\frac{X_1 + X_2}{2}) = (\frac{1}{2})^2 Var(X_1 + X_2) = (\frac{1}{2})^2 (\frac{1}{4} + \frac{1}{4}) = \frac{1}{8}$$

3. In python, if I run the following code what is the output?

The output is 3.