

49. Let  $X \sim \text{geometric}(p)$  distribution.

- (a) Prove the mean  $\mu = p^{-1}$ .
- (b) Prove the moment generating function  $M_X(t) = pe^t / \{1 - (1 - p)e^t\}$ .
- (c) Use  $M_X(t)$  to find the second moment of the distribution, and use that to prove  $\text{Var}(X) = (1 - p)/p^2$ .
- (d) Prove the geometric distribution is memoryless.