

Explain your steps. The calculations and answers should be written neatly on paper which is attached as a single pdf. Submits the solution on GoogleClassroom with in dua date.

Problem 1

The discrete random variables x and y have joint probability mass function $f(x, y) = cxy$ for $x = 1, 2, 3, y = 1, 2$, and zero otherwise.

- Find the value of the constant c and calculate the marginal distribution functions.
- Find $f(y|X = 3)$

Problem 2

A jar contains 30 red marbles, 50 green marbles and 20 blue marbles. A sample of 15 marbles is selected with replacement. Let X be the number of red marbles and Y be the number of blue marbles. What is the joint probability mass function of X and Y ?

Problem 3

Let $f_{x,y}(x, y) = \begin{cases} c(x + y) & \text{for } 0 \leq x \leq 1 \text{ and } 0 \leq y \leq x \\ 0 & \text{otherwise} \end{cases}$

- Find the constant c .
- What is marginal distribution function of X alone that is $g(x)$.
- Find the cumulative distribution function of $g(x)$

Problem 4

Let X denote the number of times a photocopy machine will malfunction: $x = 0, 1, 2$, or 3 times, on any given month. Let Y denote the number of times a technician is called on an emergency call. The joint p.m.f. is presented in the table below:

| | | x | | | | Row sum |
|------------|---|-----|-----|-----|-----|---------|
| | | 0 | 1 | 2 | 3 | |
| y | 0 | .15 | .30 | .05 | .0 | .50 |
| | 1 | .05 | .15 | .05 | .05 | .30 |
| | 2 | 0 | .05 | .10 | .05 | .20 |
| Column sum | | .20 | .50 | .20 | .10 | 1.00 |

- Find $P(Y > X)$
- Find $Cov(X, Y)$
- $E(X, Y)$
- Find the cumulative distribution function of the marginal distribution $g(x)$

Problem 5

Let, X has the following probability distribution:

| x | 1 | 2 | 3 | 4 | 5 |
|--------|-----|-----|-----|-----|-----|
| $f(x)$ | 0.2 | 0.3 | 0.2 | 0.2 | 0.1 |

Find $E(X)$, $Var(X)$ and $E(3X - 1)$