

Suppose a random variable has probability density function

$$f(b) = Ae^{-(2b-1)^2}$$

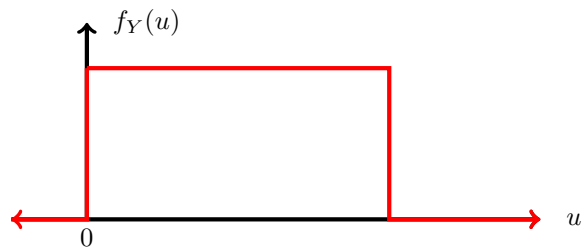
where A is a constant and $-\infty < b < \infty$. What is the mean times the variance?

- (a) $1/16$
- (b) $1/8$
- (c) $1/4$
- (d) $1/2$
- (e) 2
- (f) 1
- (g) 4
- (h) $1/\sqrt{8}$
- (i) $1/\sqrt{2}$
- (j) $2\sqrt{2}$
- (k) 8
- (l) None of these.

Suppose a fair 100-sided die is rolled once and the resulting value is called X . That is, $X \in \{1, 2, 3, \dots, 100\}$. What is the variance of $\sin(\pi X/2)$?

- (a) $1/2$
- (b) $1/4$
- (c) 1
- (d) 2
- (e) 100
- (f) 50
- (g) 25
- (h) $\sqrt{2}$
- (i) $1/8$
- (j) 4
- (k) $25/2$
- (l) None of these

Suppose Y is a random variable with variance equal to three and whose probability density function is shown below in red. What is the expected value of $e^{Y/3}$?



- (a) $(e - 1)(e + 1)/2$
- (b) $(e^2 + 1)/2$
- (c) $e^2 + 1$
- (d) $(e^2 + 1)/3$
- (e) $(e^2 + 1)/6$
- (f) $(e^2 - 1)/3$
- (g) $(e + 1)/3$
- (h) $(e + 1)/6$
- (i) $(e - 1)/3$
- (j) $(e - 1)/2$
- (k) 3
- (l) None of these.