

Exercise 5.2. Suppose that X has moment generating function

$$M_X(t) = \frac{1}{2} + \frac{1}{3}e^{-4t} + \frac{1}{6}e^{5t}.$$

- (a) Find the mean and variance of X by differentiating the moment generating function to find moments.
- (b) Find the probability mass function of X . Use the probability mass function to check your answer for part (a).

Exercise 8.15. Let (X, Y) be a uniformly distributed random point on the quadrilateral D with vertices $(0, 0)$, $(2, 0)$, $(1, 1)$ and $(0, 1)$. Calculate the covariance of X and Y . Based on the description of the experiment, should it be negative or positive?