

## Bonus Problem (Moment generating functions)

For the random variable  $X$ , the moments can be expressed as

$$E(X^n) = \frac{2^n}{n+1}, \quad n = 1, 2, 3, \dots$$

Find some (in fact, the unique) distribution of  $X$  having these moments.

*Hint:* Study the moment generating function of  $X$  and use the fact that

$$e^{tX} = \sum_{n=0}^{\infty} \frac{t^n X^n}{n!}$$