

MATH 10B – Spring 2019
Quiz 8 – Prepared by John Yirong Zhen
Date:03/19/2018

You are to finish this quiz in 10 minutes. You are allowed one single-sided letter-size cheat sheet. No calculators or other notes/books/devices are allowed.

Your cheatsheet must be handwritten by you, no photocopying or preprinted (unless you have written permission from the instructor). Try your best! Stay calm and good luck!

I. True/False (2 pts)

Circle T or F in the space provided in front of the statement to indicate whether it is true or false respectively. You get +1 for a correct answer, -1 for incorrect, and 0 for leaving it blank. (You should not guess if you don't know the answer.)

You do not need to justify your answers for T/F statements.

- T ☐ If $Var(X_1) = Var(X_2) = Var(X_3) = 1$, then $Var(X_1 + X_2 + X_3) = 3$.
Since X_1, X_2, X_3 might not be independent, it might be that $Var(X_1 + X_2 + X_3) \neq Var(X_1) + Var(X_2) + Var(X_3)$.
- ☐ F For a random variable X , $Cov(X, X) = Var(X)$.
 $Cov(X, X) = E(X^2) - E(X)E(X) = Var(X)$

II. Written problems (10pts)

- You **MUST justify your answer** to undoubtably convince me that you solved and not guessed it. Partial credit will be given to good work and progress even if there is no final answer or the answer is incorrect. On the other hand, bogus justification for a correct answer will receive a 0.
- Keep your scratch work separate. Cross out writing you don't want to be graded and clearly label the parts you want to be graded.
- Points will be deducted for incorrect writings that you "forget to cross out."

See problem on back.

What is the variance of the sum of the numbers that appear when two fair **two**-sided dice are rolled? Note: the outcome of a **two**-sided dice is 1 or 2. To receive credits, show your reasoning and justify your steps.

Let X be the sum of the numbers of two rolled dices. Let X_1, X_2 be the numbers of the first and second rolled dices.

$$E(X_1^2) = \frac{1}{2}1^2 + \frac{1}{2}2^2 = \frac{5}{2}$$

$$E(X_1) = \frac{1}{2}1 + \frac{1}{2}2 = \frac{3}{2}$$

$$Var(X_2) = Var(X_1) = E(X_1^2) - E(X_1)^2 = \frac{5}{2} - \left(\frac{3}{2}\right)^2 = \frac{1}{4}$$

$$Var(X) = Var(X_1 + X_2) = Var(X_1) + Var(X_2) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$