

# HW 06 SOLUTIONS

## Practice Problems

### 3.145

$$m(t) = E(e^{ty}) = \sum_{y=0}^n \binom{n}{y} (pe^t)^y (1-p)^{n-y} = (pe^t + 1 - p)^n$$

### 3.147

$$m(t) = E(e^{ty}) = \sum_{y=1}^{\infty} pe^{ty} q^{y-1} = pe^t \sum_{(y-1)=0}^{\infty} (qe^t)^{y-1} = \frac{pe^t}{1-qe^t}$$

Note the second-to-last step is because  $e^{ty} = (e^t)^{y-1}e^t$  and the final step is recognizing the geometric series  $\sum_{n=0}^{\infty} a^n = \frac{1}{1-a}$ .

### 3.149

This is the moment-generating function for the binomial with  $n = 3$  and  $p = .6$ .

### 3.155

Differentiate to find the necessary moments:

a.  $E(Y) = \frac{7}{3}$

b.  $V(Y) = E(Y^2) - [E(Y)]^2 = 6 - \left(\frac{7}{3}\right)^2 = \frac{5}{9}$

c. Since  $m(t) = E(e^{tY})$ , and  $Y$  can only take on values 1, 2, and 3 with probabilities  $\frac{1}{6}$ ,  $\frac{2}{6}$ , and  $\frac{3}{6}$  respectively.