

3.145.

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

$$= \sum_{y=0}^n \binom{n}{y} (e^t \cdot p)^y (1-p)^{n-y}$$

$$= [1 - p + p e^t]^n$$

using Binomial theorem

$$(a+b)^n = \sum_{y=0}^n \binom{n}{y} a^y b^{n-y}$$

3.155

a.  $m'(t) = \frac{1}{6} e^t + \frac{4}{6} e^{2t} + \frac{9}{6} e^{3t}$

set  $t=0 \Rightarrow EY = \frac{1}{6} + \frac{4}{6} + \frac{9}{6} = \frac{14}{6} = \frac{7}{3}$

b.  $m''(t) = \frac{1}{6} + \frac{8}{6} e^{2t} + \frac{27}{6} e^{3t}$

set  $t=0 \Rightarrow EY^2 = \frac{36}{6} = 6$

$$\Rightarrow \text{var}(Y) = EY^2 - (EY)^2 = 6 - \frac{49}{9} = \frac{5}{9}$$

c.  $Y$  has p.m.f

$$p(y) = \begin{cases} 1/6, & \text{if } y=1 \\ 2/6, & \text{if } y=2 \\ 3/6, & \text{if } y=3 \end{cases}$$