

**3.66** Suppose that  $Y$  is a random variable with a geometric distribution. Show that

**a**  $\sum_y p(y) = \sum_{y=1}^{\infty} q^{y-1} p = 1.$

**b**  $\frac{p(y)}{p(y-1)} = q$ , for  $y = 2, 3, \dots$ . This ratio is less than 1, implying that the geometric probabilities are monotonically decreasing as a function of  $y$ . If  $Y$  has a geometric distribution, what value of  $Y$  is the most likely (has the highest probability)?

**3.76** If  $Y$  has a geometric distribution with success probability .3, what is the largest value,  $y_0$ , such that  $P(Y > y_0) \geq .1$ ?

the expected daily revenue for the extruder.

**\*3.142** Let  $p(y)$  denote the probability function associated with a Poisson random variable with mean  $\lambda$ .

- a** Show that the ratio of successive probabilities satisfies  $\frac{p(y)}{p(y-1)} = \frac{\lambda}{y}$ , for  $y = 1, 2, \dots$
- b** For which values of  $y$  is  $p(y) > p(y-1)$ ?

- c Notice that the result in part (a) implies that Poisson probabilities increase for awhile as  $y$  increases and decrease thereafter. Show that  $p(y)$  maximized when  $y =$  the greatest integer less than or equal to  $\lambda$ .