

The random variable  $X$  has the geometric distribution  $\text{Geo}(p)$ .

(a) Show that the probability generating function of  $X$  is  $\frac{pt}{1-qt}$ , where  $q = 1 - p$ . [3]

(b) Use the probability generating function of  $X$  to show that  $\text{Var}(X) = \frac{q}{p^2}$ . [5]

Kenny throws an ordinary fair 6-sided dice repeatedly. The random variable  $X$  is the number of throws that Kenny takes in order to obtain a 6. The random variable  $Z$  denotes the sum of two independent values of  $X$ .

(c) Find the probability generating function of  $Z$ . [2]