

3. $X=1$ head $X=0$ otherwise

$$P_{XY}(x,y) = P(X=x, Y=y|A)P(A) + P(X=x, Y=y|A^c)P(A^c)$$

$$= P_{\frac{1}{2}}(x)P_{\frac{1}{3}}(y)(\frac{1}{2}) + P_{\frac{2}{3}}(x)P_{\frac{1}{2}}(y)(\frac{1}{2})$$

$Y \rightarrow$ Bernoulli

$$P_{XY}(x,y) = (\frac{1}{2})^2 (\frac{2}{3})^y (\frac{1}{3})^{1-y} + (\frac{1}{2})^2 (\frac{1}{3})^y (\frac{2}{3})^{1-y}$$

$$Y=0 \quad Y=1$$

$$X=0 \quad \frac{1}{3} \quad \frac{1}{3}$$

$$X=1 \quad \frac{1}{3} \quad \frac{1}{3}$$

$$P(X=0) = \frac{5}{12} \quad P(Y=0) = \frac{5}{12}$$

$$P(X=0, Y=0) = \frac{25}{144} \neq P(X=0)P(Y=0) \rightarrow \frac{1}{6}$$

X independent

15. $N \sim \text{Poisson}(\beta) \quad P(N=k) = \frac{e^{-\beta} \beta^k}{k!}$

$$E(N) = \beta \quad \text{VAR}(N) = \beta$$

$X_i \sim \text{Exponential}(\lambda)$

$$E(X) = \frac{1}{\lambda} \quad \text{VAR}(X) = \frac{1}{\lambda^2} \quad E(X^2) = \frac{2}{\lambda^2}$$

$$E(Y) = E(N) \cdot E(X) = \frac{\beta}{\lambda}$$

$$\text{VAR}(Y) = E(Y^2) - E(Y)^2 = E(Y^2) - \frac{\beta^2}{\lambda^2}$$

$$E(Y^2) = \sum_{n=0}^{\infty} \left[\left(\sum_{i=1}^n X_i \right)^2 \right] P_N(n)$$

$$= \sum_{n=0}^{\infty} \left[\frac{n^2 + n}{\lambda^2} \right] P_N(n) = \frac{e^{-\beta} \beta^n}{n!}$$

$$= \frac{\beta^2 + 2\beta}{\lambda^2}$$

$$\text{VAR}(Y) = \frac{2\beta}{\lambda^2}$$