(Pseudo) Homework Assignment

SDS 321 Intro to Probability and Statistics

- $1.\ {\rm Read}\ 3.1$ -3.3 from Bertsekas and Tsitsiklis.
- 2. Evaluate the following integrals. For (c)-(f), you will have revisit/learn integration by parts. These will come in handy for continuous random variables. Show your calculations.
 - (a) $(1 \text{ pt}) \int_0^\infty \exp(-2x 3) dx$
 - (b) $(1 \text{ pt}) \int_0^\infty \exp(-x/2) dx$ (c) $(2 \text{ pts}) \int_0^\infty x \exp(-2x) dx$

 - (d) (2 pts) $\int_0^\infty x \exp(-x/2) dx$
 - (e) (2 pts) $\int_0^\infty x^2 \exp(-2x) dx$
 - (f) (2 pts) $\int_0^\infty x^2 \exp(-x/2) dx$