14PTNMA4

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§1 Solution

Solution. Denote by $p_i, i \in \mathbb{Z}$ the probability of X = i. Notice that

$$\mathbb{E}[(X-1)^2(X-3)] = \mathbb{E}[X^3 - 5X^2 + 7X - 3] = -1$$
$$= -3 \cdot p_0 + 2 \cdot p_2 + \dots \implies -3 \cdot p_0 \le -1 \implies p_0 \ge \frac{1}{3}.$$

The **construction** is $p_0 = \frac{1}{3}$, $p_1 = \frac{1}{2}$, $p_2 = 0$, $p_3 = \frac{1}{6}$, $p_4 = p_5 = \cdots = 0$.