

1. Reparametrize the uniform distribution in terms of center and length: propose an alternative PDF for the uniform  $(a, b)$  distribution with one parameter that indicates the center of the interval and one that indicates the length of the interval. Verify that your proposal is a PDF, and find the expectation and variance.

2. (Poisson approximation to the binomial.) In class it was noted that the Poisson distribution is a limiting case for the binomial with  $np = \lambda$  fixed as  $n \rightarrow \infty$ . This fact can be leveraged to approximate binomial probabilities for large numbers of trials. Let  $X_{n,p} \sim \text{binomial}(n, p)$  and  $Y_{n,p} \sim \text{Poisson}(np)$ . Then when  $n$  is large,  $P(X_{n,p} = x) \approx P(Y_{n,p} = x)$ . Fill in the following table:

$n$	$p$	$P(X_{n,p} = 100)$	$P(Y_{n,p} = 100)$	approximation error
1000	0.1			
10000	0.01			
100000	0.001			
1000000	0.0001			

3. The  $k$ th factorial moment of a random variable  $X$  is  $\mathbb{E}\left(\frac{X!}{(X-k)!}\right)$ , assuming the expectation exists.
- Find the second factorial moment of the Poisson distribution.
  - Find the second factorial moment of the binomial distribution.
  - Use your answers above to calculate the variance of each distribution.

4. (Exponential distribution) Let  $X \sim F(x)$  where  $F(x) = 1 - e^{-\alpha x}$ . Find the mean and variance of  $X$ .

5. (Truncated Poisson) Let  $X \sim \text{Poisson}(\lambda)$  and define  $Y$  by the probability mass function

$$P(Y = y) = \frac{P(X = y)}{P(X > 0)}, \quad y = 1, 2, \dots$$

Find an expression for the PMF of  $Y$ , and calculate its mean and variance.

6. With  $Y$  as in the previous problem, show that  $\mathbb{E} \log(Y) \geq 0$ .

7. (Probability integral transform) Let  $X$  be a continuous random variable with strictly increasing CDF  $F$ , and let  $Y = F(X)$ . Show that  $Y \sim \text{uniform}(0, 1)$ . (If  $F$  is strictly increasing, then  $F^{-1}(x)$  is well-defined).