

Q4)

a) Let $Y = \min \{X_i\}_{i=1}^n$ where

$X_i \sim \text{Bernoulli}(p)$.

$$P(Y=1) = \prod_{i=1}^n P(X_i=1) = p^n$$

$$P(Y=0) = 1 - P(Y=1) = 1 - p^n.$$

So Y is a Bernoulli random variable with parameter p^n .

b) $Y = \min \{X_i\}_{i=1}^n$ where $X_i \sim \text{Geometric}(p)$.

$$\text{Then } P(Y \geq y) = \prod_{i=1}^n P(X_i \geq y)$$

$$= ((1-p)^y)^n$$

$$= [(1-p)^n]^y$$

$$\therefore P(Y < y) = 1 - [(1-p)^n]^y$$

which is the CDF of a geometric r.v. with parameter $1 - (1-p)^n$.

Q5 The key is to realise that S is directly proportional to the sample std. dev.

Here is how

$$\begin{aligned}\sum_{i,j} (x_i - x_j)^2 &= \sum_i \sum_j (x_i - \overset{\text{arithmetic mean}}{m} + m - x_j)^2 \\&= \sum_i \sum_j (x_i - m)^2 + (x_j - m)^2 + 2(x_i - m)(x_j - m) \\&= n \sum_i (x_i - m)^2 + n \sum_j (x_j - m)^2 + 0 \quad \text{as } \sum_i x_i - m = 0 \\&= 2n \sum_i (x_i - m)^2 = 2n(n-1) \frac{\sum_i (x_i - m)^2}{n-1} \\&= 2n(n-1) \times (\text{std. dev.})^2\end{aligned}$$

Thus std deviation

$$= \left(\frac{S}{2n(n-1)} \right)^{1/2}$$