

Shiyan Zhang MA 677 HW2

Q1 ~~y~~ y can be 1, 2, 3, ..., 8

$$E(y) = 1 \times \frac{1}{42} + 2 \times \frac{2}{42} + 3 \times \frac{6}{42} + 4 \times \frac{4}{42} + 6 \times \frac{6}{42} + 7 \times \frac{7}{42} + 8 \times \frac{16}{42} = 6$$

$$\begin{aligned} Q2 \quad E(xy) &= \int_0^1 \int_0^x xy f(x,y) dx dy \\ &= \int_0^1 x \int_0^x 12y^3 dy dx \\ &= \int_0^1 3x \cdot x^4 dx = \frac{1}{2} \end{aligned}$$

$$\begin{aligned} Q3 \quad E(X_1) &= E(X_2) = E(X_3) = \frac{1}{2} \\ E(X_1^2) &= E(X_2^2) = E(X_3^2) = \int_0^1 x^2 dx = \frac{1}{3} \\ E(X_1 X_2) &= \frac{1}{4} = E(X_2 X_3) \\ E[(X_1 - 2X_2 + X_3)^2] &= E(X_1^2 + 4X_2^2 + X_3^2 - 4X_1 X_2 - 4X_2 X_3 + 2X_1 X_3) \\ &= \frac{1}{2} \end{aligned}$$

$$\begin{aligned} Q4 \quad E(y) &= \int_0^{+\infty} y f(x) f(x) dx = \int_0^{\infty} e^{\frac{3}{4}x} \cdot e^{-x} dx = -4 \int_0^{\infty} e^{-\frac{1}{4}x} d(1-\frac{x}{4}) \\ &= 4 \end{aligned}$$

$$Q5 \quad E(Y) = E(2X^2 + 1) = 2E(X^2) + 1 = \cancel{2 \times \frac{1}{6}} 3 \cdot \frac{1}{3} = 2$$

$$\begin{aligned} Q6 \quad E(X) &= \int_0^1 x f(x) dx = \int_0^1 x \cdot 2(1-x) dx = \frac{1}{3} \\ E(X^2) &= \int_0^1 x^2 f(x) dx = \int_0^1 x^2 \cdot 2(1-x) dx = \frac{1}{6} \\ E(Y^2) &= E(4X^2 + 4X + 1) = 4 \times \frac{1}{3} + 4 \times \frac{1}{6} + 1 = 3 \end{aligned}$$

$$\begin{aligned} Q7 \quad E[(ax+b)^n] &= E\left(\sum_{i=0}^n \binom{n}{i} (ax)^{n-i} \cdot b^i\right) \\ &= \sum_{i=0}^n \binom{n}{i} E[(ax)^{n-i} \cdot b^i] \\ &= \sum_{i=0}^n \binom{n}{i} a^{n-i} \cdot b^i E(X^{n-i}) \end{aligned}$$

Q8 $n = x + Y$ $E(x) = np$

$$E(x - Y) = E(x - (n - x)) = 2np - n$$

So, when $n = 20$ $p = 5\%$ $E(x - Y) = 20 \times (-0.9) = -18$