- 1. The probability of getting a reservation at a restaurant if you call y days in advance is given by  $1 e^{-y}$ , where  $y \ge 0$ . What is the minimum numbers of days that one should call in advance in order to have a probability of at least 0.95 of getting a reservation?
- 2. Consider a random variable X whose sample space is given by the set S = (-1,6), which is the interval (-1,6). The random variable itself is defined as follows:

$$X(s) = \begin{cases} 2 & if & -1 \le s < 0 \\ 0 & if & s = 0 \\ 1 & if & 0 < s < 1 \\ 3 & if & 1 \le s \le 3 \\ 5 & if & 3 < s < 5 \\ 4 & if & s = 5 \\ 7 & if & 5 < s \le 6 \end{cases}$$
 (1)

Express the following terms in terms of probabilities of appropriate subsets of S: (i)  $F_X(0)$  (ii)  $F_X(3) - F_X(1)$  (iii)  $F_X(3.5)$ 

3. Consider the random variable X with pdf  $f_X(x)$  given by

$$f_X(x) = \begin{cases} A(1+x) & -1 \le x \le 0\\ A(1-x) & 0 < x < 1\\ 0 & \text{elsewhere} \end{cases}$$
 (2)

- (a) Find A and plot  $f_X(x)$ .
- (b) Find the cdf  $F_X(x)$ .
- (c) Find the point b such that  $P(X > b) = \frac{1}{2}P(X \le b)$ .
- 4. Two identical coins are flipped simultaneously. Let X be the number of heads and Y the number of tails shown. What is the joint pmf of X and Y? What are the marginal pmfs?
- 5. Show that  $E(I_A) = P(A)$  where  $I_A$  is the indicator random variable of the event A.
- 6. Let X be a random variable with the Poisson distribution. Find the conditional expectation of X given that X is an even number.
- 7. Show that variance of the random variable X + a is the same as that of random variable X for all  $a \in R$ .