

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH3280A Introductory Probability 2022-2023 Term 1
Homework Assignment 6
Due Date: 25 November, 2022 (Friday)

I declare that the assignment here submitted is original except for source material explicitly acknowledged, the piece of work, or a part of the piece of work has not been submitted for more than one purpose (i.e. to satisfy the requirements in two different courses) without declaration, and that the submitted soft copy with details listed in the “Submission Details” is identical to the hard copy, if any, which has been submitted. I also acknowledge that I am aware of University policy and regulations on honesty in academic work, and of the disciplinary guidelines and procedures applicable to breaches of such policy and regulations, as contained on the University website <https://www.cuhk.edu.hk/policy/academichonesty/>

It is also understood that assignments without a properly signed declaration by the student concerned will not be graded by the course teacher.

Signature

Date

General Regulations

- All assignments will be submitted and graded on CUHK Blackboard. You can view your grades and submit regrade requests here as well.
- Late assignments will receive a grade of 0.
- Write your COMPLETE name and student ID number legibly on the cover sheet (otherwise we will not take any responsibility for your assignments). Please write your answers using a black or blue pen, NOT any other color or a pencil.
- Write your solutions on A4 white paper. Please do not use any colored paper and make sure that your written solutions are a suitable size (easily read). Failure to comply with these instructions will result in a 10-point deduction.
- Show all work for full credit. In most cases, a correct answer with no supporting work will NOT receive full credit. What you write down and how you write it are the most important means of your answers getting good marks on this homework. Neatness and organization are also essential.

1. If X and Y have joint density function

$$f_{X,Y}(x, y) = \begin{cases} 1/y & 0 < y < 1, 0 < x < y \\ 0 & \text{otherwise} \end{cases}$$

Find

- (a) $E[XY]$.
 - (b) $E[X]$.
 - (c) $E[Y]$.
2. A set of 1000 cards numbered 1 through 1000 is randomly distributed among 1000 people with each receiving one card. Compute the expected number of cards that are given to people whose age matches the number on the card.
3. Let Z be a standard normal random variable, and, for a fixed x , set

$$X = \begin{cases} Z & \text{if } Z > x \\ 0 & \text{otherwise} \end{cases}$$

Prove that

$$E[X] = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}.$$

4. For a group of 100 people, compute
- (a) the expected number of days of the year that are birthdays of exactly 3 people;
 - (b) the expected number of distinct birthdays.
5. If X and Y are independent and identically distributed with mean μ and variance σ^2 , find

$$E[(X - Y)^2].$$

6. The random variables X and Y have a joint density function given by

$$f(x, y) = \begin{cases} 2e^{-2x}/x & 0 \leq x < \infty, 0 \leq y \leq x \\ 0 & \text{otherwise} \end{cases}$$

Compute $\text{Cov}(X, Y)$.

7. A fair die is successively rolled. Let X and Y denote, respectively, the number of rolls necessary to obtain a 6 and a 5. Find
- (a) $E[X]$.
 - (b) $E[X|Y = 1]$.
 - (c) $E[X|Y = 5]$.

8. The joint density of X and Y is given by

$$f(x, y) = \frac{e^{-x/y} e^{-y}}{y}, \quad 0 < x < \infty, \quad 0 < y < \infty$$

Compute $E[X^2|Y = y]$.

9. The moment generating function of X is given by

$$M_X(t) = \exp(2e^t - 2)$$

and that of Y by

$$M_Y(t) = \left(\frac{3}{4}e^t + \frac{1}{4}\right)^{10}.$$

If X and Y are independent, what are

- (a) $P(X + Y = 2)$?
 - (b) $P(XY = 0)$?
 - (c) $E[XY]$?
10. Let X_1, X_2, \dots be a sequence of independent random variables having the probability mass function

$$P(X_n = 0) = P(X_n = 2) = 1/2, \quad n \geq 1$$

The random variable

$$X = \sum_{n=1}^{\infty} \frac{X_n}{3^n}$$

is said to have the Cantor distribution. Find $E[X]$ and $\text{Var}(X)$.

11. Show that X and Y are identically distributed and not necessarily independent, then

$$\text{Cov}(X + Y, X - Y) = 0.$$