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(b) Let the random variable X represents the value on the first die.. Let the random variable Y represents the larger of the two values.. The objective is to find the joint probability mass function of the random variables X and Y .. Suppose that the Joint probability mass function when $X=1,2, 3, \dots$ and $Y=1,2, 3, \dots$ is,. Similarly, we compute the remaining probabilities.

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6, $i = 1; \dots; 6$. So $E[X] = \sum_{i=1}^6 P_i = 3.5$ and $E[X^2] = \sum_{i=1}^6 P_i^2$

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$i=1$ $i^2 = 1$ $6(6+1)(26+1) = 91$ 6 . Therefore $\text{Var}(X) = 91 - 6^2 = 52$. 12. Proof. Since $1 = \int_0^{\infty} f(x) dx = c \int_0^{\infty} (e^{-x}) dx$, we conclude $c = 1$. We have $E[X] = \int_0^{\infty} x e^{-x} dx = \int_0^{\infty} x e^{-x} dx = 1$ and $E[X^2] = \int_0^{\infty} x^2 e^{-x} dx = 2$. So $\text{Var}(X) = E[X^2] - (E[X])^2 = 2 - 1 = 1$. 13. Proof.

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Eighth Edition by Sheldon M. Ross. John L. Weatherwax
October 26, 2008 Introduction Chapter 1: Introduction to
Probability Theory Chapter 1: Exercises Exercise 8
(Bonferroni's inequality) From the inclusion/exclusion
identity for two sets we have $P(E \cap F) = P(E) + P(F) - P(E \cup F)$.

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