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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

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when  $X=1,2, 3, \dots$  and  $Y=1,2, 3, \dots$  is. Similarly, we compute the remaining probabilities.

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$6, i= 1; ;6$ . So  $E[X] = 1 \cdot 6 P 6 i=1 i= 3:5$  and  $E[X^2] = 1 \cdot 6 P 6 i=1 i^2 = 1 \cdot 6 \cdot 6(6+1)(26+1) \cdot 6 = 91 \cdot 6$ . Therefore  $\text{Var}(X) = 91 \cdot 6 - 3^2 = 92 \cdot 12$ . Proof. Since  $1 = \int_0^{\infty} f(x)dx = c(e^{-1})$ , we conclude  $c = 1/e$ . We have  $E[X] = c \int_0^{\infty} x e^{-x} dx = c \int_0^{\infty} x e^{-x} dx = c$  and  $E[X^2] = c \int_0^{\infty} x^2 e^{-x} dx = c \int_0^{\infty} x^2 e^{-x} dx = ce^2 E[X] = ce^2$ . So  $\text{Var}(X) = E[X^2] - (E[X])^2 = ce^2 - c^2 = 1/e - 1/e^2 = (e-1)^2/e$ . 13. Proof.

Simulation, 3rd Edition Solution of Exercise Problems

Solution Manual for: Introduction to Probability Models: 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  $P(E \cup F) = P(E) + P(F) - P(EF)$ .

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