

STAT 3000B.1 – Applied Probability – Fall 2017

20 problems, 100 pts.

Over the course of the day, Wednesday, November 15, 2017

1. Suppose that there are n independent trials, each with probability p of success. Let X be the number of successes. Find $E[X]$ and $\text{Var}[X]$. (10 pts)

$$E[X] = np, \quad \text{Var}[X] = np(1-p)$$

2. Suppose that

3. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

4. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

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6. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

7. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

$$E[Z] = E[X] + E[Y], \quad \text{Var}[Z] = \text{Var}[X] + \text{Var}[Y]$$

8. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

9. Let X and Y be independent random variables. Let $Z = X + Y$. Find $E[Z]$ and $\text{Var}[Z]$. (10 pts)

$$E[Z] = E[X] + E[Y], \quad \text{Var}[Z] = \text{Var}[X] + \text{Var}[Y]$$

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