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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, ... and Y=1,2, 3, ... is,. Similarly, we compute the remaining probabilities.

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

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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 $P(E \cap F) = P(E) + P(F) - P(E \cup F)$.

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