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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 i= 3:5 and E[X2] = 1 6 P 6 i=1 i 2 = 1 6 6(6+1)(26+1) 6 = 91 6. Therefore Var(X) = 91 6 3 :52 ?2 92. 12. Proof. Since 1 = R 1 0 f(x)dx= c(e 1), we conclude c= 1 e 1. We have E[X] = c Z 1 0 xexdx= c xexj1 0 Z 1 0 exdx = c and E[X2] = c Z 1 0 x2exdx= c x2exj1 0 2 Z 1 0 xexdx = ce 2E[X] = ce c: So Var(X) = E[X2] (EX)2 = ce c c2 = 1 e 1 (e 1 1 e 1) = (e 1)2 1 (e 1)2. 13. Proof.

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