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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

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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 $E[X] = \sum_{i=1}^6 P_i$
 $i = 3:5$ and $E[X^2] = \sum_{i=1}^6 P_i i^2$

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Chapter 6
 $= 1 \cdot 6 \cdot 6(6+1)(26+1) \cdot 6 = 91 \cdot 6.$

Therefore $\text{Var}(X) = 91 \cdot 6 \cdot 3 : 52 \cdot 2$

92. 12. Proof. Since $1 = \int_0^{\infty} f(x) dx = c \int_0^{\infty} (e^{-x} - 1) dx$, we conclude $c = 1$

e^{-1} . We have $E[X] = \int_0^{\infty} x f(x) dx = c \int_0^{\infty} x (e^{-x} - 1) dx = c$

and $E[X^2] = \int_0^{\infty} x^2 f(x) dx = c \int_0^{\infty} x^2 (e^{-x} - 1) dx = c e^{-2} E[X]$

$\int_0^{\infty} x e^{-x} dx = 1$ and $\int_0^{\infty} x^2 e^{-x} dx = 2$

and $\int_0^{\infty} x^2 dx = \infty$

$\int_0^{\infty} x^2 dx = \infty$

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Chapter 6: So $\text{Var}(X) = E[X^2] - (EX)^2 =$
 $e - c^2 = 1 - e^{-1} = (e - 1) / e = (e - 1) / (e - 1 + 1) = (e - 1) / e$. 13. Proof.

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

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$P(E) + P(F) - P(EF)$.

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