

Assignment #11

Due on Friday, October 17, 2014

Read Section 4.2 on *Properties of Expectation* in the class lecture notes at <http://pages.pomona.edu/~ajr04747/>

Read Section 4.3 on *Moments* in the class lecture notes at <http://pages.pomona.edu/~ajr04747/>

Read Section 4.2 on *Properties of Expectations* in DeGroot and Schervish.

Read Section 4.3 on *Variance* in DeGroot and Schervish.

Do the following problems

1. Let $X \sim \text{Uniform}(1,2)$. Compute the variance of X .
2. Let $a \in \mathbb{R}$ and X be a discrete random variable with pmf

$$p_X(x) = \begin{cases} 1, & \text{if } x = a; \\ 0, & \text{elsewhere.} \end{cases}$$

Compute the variance of X .

3. Let X be a continuous random variable with variance σ^2 . Define $Y = cX$, for some constant c . Compute the variance of Y in terms of σ^2 .
4. Suppose that one word is selected at random from the sentence

THE GIRL PUT ON HER BEAUTIFUL HAT.

If X denotes the number of letters in the word that is selected, what is the value of $\text{var}(X)$?

5. Suppose that X is a random variable for which $E(X) = \mu$ and $\text{var}(X) = \sigma^2$. Show that

$$E[X(X - 1)] = \mu(\mu - 1) + \sigma^2.$$