

Assignment #13**Due on Wednesday March 12, 2008****Read** Section 4.3 on *Variance*, pp. 197–202, in DeGroot and Schervish.**Read** Section 4.3 on *Moments*, pp. 203–208, in DeGroot and Schervish.**Do** the following problems

1. Compute the moment generating function, $\psi(t)$, of a continuous random variable X with $\text{Uniform}(-1, 2)$ distribution. What should $\psi(0)$ be? Give also the second moment and variance of X .
2. Exercise 2 on page 203 in the text.
3. Exercise 4 on page 203 in the text.
4. Exercise 8 on page 209 in the text.
5. Exercise 12 on page 209 in the text.