

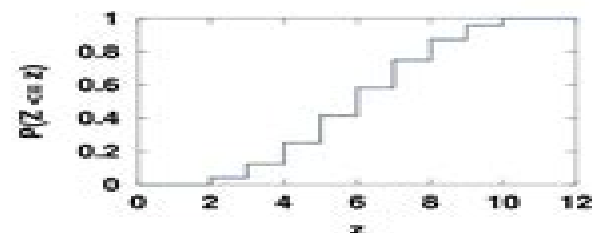
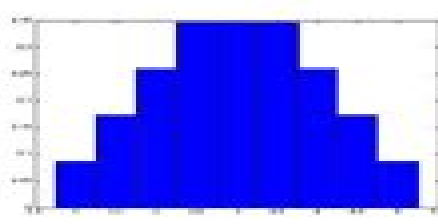
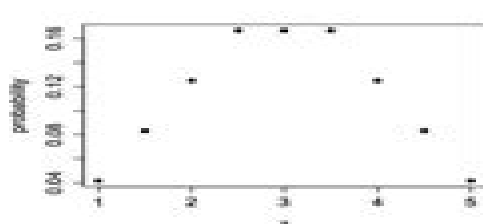
Thus,

$$\sigma_X = 1.118$$

$$\sigma_Y = 1.708$$

$$\sigma_Z = 1.021$$

(b) We graph the pmf of Z as point plot and then as a density histogram. The cdf is a staircase graph.



(c) We see that the only pairs of (X, Y) which satisfy $X > Y$ are $\{(2, 1), (3, 1), (3, 2), (4, 1), (4, 2), (4, 3)\}$. So $P(X > Y) = \frac{6}{24}$. Moreover, we have

$$P(X > Y | X = 2) = \frac{1}{6}$$

$$P(X > Y | X = 3) = \frac{2}{6}$$

$$P(X > Y | X = 4) = \frac{3}{6}$$

If W is our winnings for one game, we find

$$E(W) = (-1)P(Y \geq X) + 2(2P(X > Y | X = 2)P(X = 2) + 3P(X > Y | X = 3)P(X = 3) + 4P(X > Y | X = 4)P(X = 4))$$

$$= -\frac{18}{24} + \frac{40}{24}$$

$$= \frac{11}{12}$$

Now if played the game 60 times, and received winnings $W_1, \dots, W_{60}$, (with $E(W_1) = \frac{11}{12}$), our expected total gain is

$$E(W_1 + \dots + W_{60}) = E(W_1) + \dots + E(W_{60}) = 55.$$

Problem 4. (10 pts.) (a) The number of raisins is

$$\int_0^{30} f(h)dh = \int_0^{30} (40 - h)dh = 750$$

(b) The probability density is just the actual density divided by the total number of raisins. $g(h) = \frac{1}{750}(40 - h)$.

(c) For $0 \leq h \leq 30$ we have $G(h) = \int_0^h g(x) dx = \frac{40h}{750} - \frac{h^2}{1500}$.

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Kieth A. Carlson, Jennifer R. Winkvist

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