Stat 5101 (Geyer) Spring 2019  
Homework Assignment 3  
Due Wednesday, February 13, 2019

Solve each problem. Explain your reasoning. No credit for answers with no explanation. If the problem is a proof, then you need words as well as formulas. Explain why your formulas follow one from another.

3-1. Suppose that $f$ is a PMF on a sample space $S$, suppose $X$ and $Y$ are random variables in this probability model. Prove the following statements.

(a) $E(X + Y) = E(X) + E(Y)$.
(b) If $X(s) \geq 0$ for all $s \in S$, then $E(X) \geq 0$.
(c) If $Y(s) = a$ for all $s \in S$, then $E(XY) = aE(X)$.
(d) If $Y(s) = 1$ for all $s \in S$, then $E(Y) = 1$.

Do not use the axioms (these are the axioms). The problem is to prove that these statements follow from our earlier definition of PMF and expectation.

3-2. Suppose $X$ has the uniform distribution on the set $\{1, 2, 3, 4\}$, and suppose $Y = X^2$.

(a) Calculate $E(X)$.
(b) Calculate $E(Y)$.
(c) Calculate $E(Y/X)$.
(d) Calculate $E(Y)/E(X)$.
(e) Compare your answers in (c) and (d). Are they the same? Should they be the same?


3-4. Suppose $X$ is a random variable having PMF given by

<table>
<thead>
<tr>
<th>$x$</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>$f(x)$</td>
<td>1/9</td>
<td>2/9</td>
<td>3/9</td>
<td>2/9</td>
<td>1/9</td>
</tr>
</tbody>
</table>

(a) Calculate $E(X)$.
(b) Calculate $\text{var}(X)$.
3-5. Suppose $X$ is a Ber($p$) random variable and $Y = 2X - 1$.

(a) Calculate $E(Y)$.
(b) Calculate $\text{var}(Y)$.
(c) Calculate $E(Y^2)$.
(d) Calculate $\text{var}(Y^2)$.

3-6. Suppose $X$ has the discrete uniform distribution on the set

$$\{ x \in \mathbb{Z} : l \leq x \leq u \}$$

where $l$ and $u$ are integers with $l < u$.

(a) Calculate $E(X)$.
(b) Calculate $\text{var}(X)$.

3-7. Suppose $X$ and $Y$ are random variables in the same probability model, and suppose $a$, $b$, $c$, and $d$ are constants.

(a) Prove that

$$\text{cov}(X,Y) = E(XY) - E(X)E(Y)$$

(b) Prove that

$$\text{cov}(a + bX, c + dY) = bd \text{cov}(X,Y)$$

3-8. Suppose

$$A = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix}$$
$$B = \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix}$$

(a) Calculate $AB$.
(b) Calculate $BA$.
(c) Compare your answers in (a) and (b). Are they the same? Should they be the same?

3-9. Suppose $X$ is a random variable with mean $\mu$ and variance $\sigma^2$. Calculate the mean vector and variance matrix of the random vector $Y = (X, 2 + 3X)$. 
3-10. Suppose $X$ is a random variable with mean vector

$$\mu = \begin{pmatrix} \mu_1 \\ \mu_2 \end{pmatrix}$$

and variance matrix

$$M = \begin{pmatrix} v_1 & c \\ c & v_2 \end{pmatrix}$$

Calculate the mean vector and variance matrix of the random vector $Y = a + BX$ where

$$a = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$B = \begin{pmatrix} 1 & 0 \\ 1 & 2 \end{pmatrix}$$

Review Problems from Previous Tests

3-11. Suppose $X$ is a random variable having probability mass function (PMF) given by

<table>
<thead>
<tr>
<th>$x$</th>
<th>-2</th>
<th>-1</th>
<th>0</th>
<th>1</th>
<th>2</th>
</tr>
</thead>
<tbody>
<tr>
<td>$f(x)$</td>
<td>1/3</td>
<td>1/6</td>
<td>0</td>
<td>1/6</td>
<td>1/3</td>
</tr>
</tbody>
</table>

(a) Calculate $E(X)$.

(b) Calculate var($X$).

3-12. Suppose $X$ is a random variable having PMF given by

<table>
<thead>
<tr>
<th>$x$</th>
<th>-2</th>
<th>-1</th>
<th>0</th>
<th>1</th>
<th>2</th>
</tr>
</thead>
<tbody>
<tr>
<td>$f(x)$</td>
<td>1/9</td>
<td>2/9</td>
<td>1/3</td>
<td>2/9</td>
<td>1/9</td>
</tr>
</tbody>
</table>

(a) Find the PMF of the random variable $Y = X^2$.

(b) Calculate $Pr(Y > 0)$.

3-13. Suppose the random vector $(X, Y)$ has PMF given by

$$f(x, y) = \frac{x^2 y}{90}, \quad x = -2, -1, 0, 1, 2, \ y = 2, 3, 4.$$

Are $X$ and $Y$ independent random variables? Explain why or why not, as the case may be.