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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 of the random variables X and Y.. Suppose that the Joint probability mass function when X=1,2, 3, ... and Y=1,2, 3, ... is,. Similarly, we compute the remaining probabilities.

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6,  $i=1; \dots; 6$ . So  $E[X] = \sum_{i=1}^6 P_i = 3.5$  and  $E[X^2] = \sum_{i=1}^6 P_i i^2 = 15.5$ . Therefore  $Var(X) = E[X^2] - (E[X])^2 = 15.5 - 12.25 = 3.25$ . Proof. Since  $1 = \int_0^1 f(x) dx = c(e^1 - 1)$ , we conclude  $c = 1/(e-1)$ . We have  $E[X] = c \int_0^1 x e^{cx} dx = c \int_0^1 x e^{x/(e-1)} dx = c$  and  $E[X^2] = c \int_0^1 x^2 e^{cx} dx = c \int_0^1 x^2 e^{x/(e-1)} dx = c e^2 E[X] = c e^2 c$ : So  $Var(X) = E[X^2] - (E[X])^2 = c e^2 c - (c e)^2 = c^2 (e^2 - e^2) = 0$ . 13. Proof.

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