

Name

1. On Halloween, Mr. and Mrs. Smith gave out 100 (indistinguishable) candies to 10 kids from the neighbor area. It might happen that a kid came too late so that the candies had been all gone already.
 - (a) How many different ways of distribution could have occurred?
 - (b) What about if Mr. and Mrs. had planned well in advance to guarantee that every kid would have at least one candy?
 - (c) Describe the two problems in the balls and bars language.

2. Let X be a random variable satisfying $\mathbb{P}(X > x) = x^{-\alpha}$ for $x > 1$ for some $\alpha > 0$. In this case $X > 1$. Find the c.d.f. and p.d.f. of $(2X)^2$.

3. Choose independently two numbers B and C at random from the interval $[0, 1]$ with uniform density. Note that the point (B, C) is then chosen at random in the unit square.
- (a) Compute $\mathbb{P}(\min(B, C) > 1/5)$.
 - (b) Find the probability density function of $Z = \max(B, C)$.
 - (c) Compute $\mathbb{E}Z$ and $\text{Var}Z$.
 - (d) Compute $\mathbb{E}(2B + C)$ and $\text{Var}(2B + C)$.

4. Let X be a random variable with probability density function

$$p_X(x) = \begin{cases} cx^2 & x \in [0, 1] \\ 0 & \text{otherwise.} \end{cases}$$

- (a) Identify the constant c .
- (b) Compute $\mathbb{E}X$ and $\text{Var}X$.

5. A card is drawn at random from a deck consisting of cards numbered 1 through 9. A player wins 1 dollar if the number on the card is odd and loses 1 dollar if the number is even. What are the expected value and variance of his winnings?
6. Throw a die three times.
- (a) What is the probability that the sum of the first two throws is strictly larger than 8?
 - (b) What is the probability that the sum of the three throws is 11?