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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 $X=1,2, 3, \dots$ and $Y=1,2, 3, \dots$ is,. Similarly, we compute the remaining probabilities.

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6, $i = 1; \dots, 6$. So $E[X] = \sum_{i=1}^6 P_i = \frac{1}{6} \sum_{i=1}^6 i = \frac{1}{6} \cdot 21 = 3.5$ and $E[X^2] = \sum_{i=1}^6 P_i i^2 = \frac{1}{6} \sum_{i=1}^6 i^2 = \frac{1}{6} \cdot 91 = 15.1\bar{6}$. Therefore $\text{Var}(X) = E[X^2] - (E[X])^2 = 15.1\bar{6} - 12.25 = 2.91\bar{6}$. 12. Proof. Since $1 = \int_0^1 f(x) dx = c(e^1 - 1)$, we conclude $c = \frac{1}{e-1}$. We have $E[X] = c \int_0^1 x e^{cx} dx = c \int_0^1 x e^{x/(e-1)} dx = c \cdot \frac{e-1}{e} = \frac{e-2}{e-1}$ and $E[X^2] = c \int_0^1 x^2 e^{cx} dx = c \cdot \frac{e-2}{e^2} = \frac{e-2}{e^2(e-1)}$. So $\text{Var}(X) = E[X^2] - (E[X])^2 = \frac{e-2}{e^2(e-1)} - \left(\frac{e-2}{e-1}\right)^2 = \frac{e-2}{e^2(e-1)} - \frac{(e-2)^2}{(e-1)^2} = \frac{e-2}{e^2(e-1)} - \frac{(e-2)^2}{(e-1)^2} = \frac{e-2}{e^2(e-1)} - \frac{(e-2)^2}{(e-1)^2} = \frac{e-2}{e^2(e-1)} - \frac{(e-2)^2}{(e-1)^2} = \frac{e-2}{e^2(e-1)} - \frac{(e-2)^2}{(e-1)^2}$. 13. Proof.

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