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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

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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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$E[X] = \sum_{i=1}^6 i \cdot \frac{1}{6} = \frac{1}{6} \sum_{i=1}^6 i = \frac{1}{6} \cdot \frac{6(6+1)}{2} = \frac{7}{2}$

$E[X^2] = \sum_{i=1}^6 i^2 \cdot \frac{1}{6} = \frac{1}{6} \sum_{i=1}^6 i^2 = \frac{1}{6} \cdot \frac{6(6+1)(2\cdot 6+1)}{6} = \frac{91}{6}$

Therefore $\text{Var}(X) = \frac{91}{6} - \left(\frac{7}{2}\right)^2 = \frac{35}{12}$

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$\int_0^{\infty} f(x) dx = 1$. Proof. Since $f(x) = c e^{-x}$, we conclude $c = 1$. We have $E[X] = \int_0^{\infty} x e^{-x} dx = 1$ and $E[X^2] = \int_0^{\infty} x^2 e^{-x} dx = 2$. So $\text{Var}(X) = E[X^2] - (E[X])^2 = 1$.

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$E[X^2] - (EX)^2 = ce^{-c} - c^2 = 1 - e^{-1} - (e^{-1})^2 = 1 - e^{-1} - e^{-2}$. 13. Proof.

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inequality) From the inclusion/exclusion identity for two sets we have $P(E \cup F) = P(E) + P(F) - P(EF)$.

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