

Mathematics 662(101) : Probability Distributions

Text: *Introduction to Mathematical Statistics*, ISBN 0-13-008507-3

Homework #2 (Due 10/19/2011)

Problem #s are keyed to exercises in the text, unless indicated otherwise.

1. # 3.3.1
2. # 3.3.4
3. # 3.3.5
4. # 3.3.7
5. # 3.3.9
6. # 3.3.16
7. # 3.3.20
8. # 1.10.2
9. # 1.10.4
10. # 1.10.5

Hint. Note, $\{X \geq 1\} = \{e^{tX} \geq e^t\}$ for all $t > 0$. Now apply result of Problem # 9 above. Proceed analogously for $\{X \leq -1\}$.