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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  $E[X] = \sum_{i=1}^6 i \cdot \frac{1}{6} = \frac{1}{6} \sum_{i=1}^6 i = \frac{1}{6} \cdot \frac{6(6+1)}{2} = \frac{7}{2}$  and  
 $E[X^2] = \sum_{i=1}^6 i^2 \cdot \frac{1}{6} = \frac{1}{6} \sum_{i=1}^6 i^2 = \frac{1}{6} \cdot \frac{6(6+1)(2\cdot 6+1)}{6} = \frac{91}{6}$ . Therefore  $\text{Var}(X) = \frac{91}{6} - \left(\frac{7}{2}\right)^2 = \frac{91}{6} - \frac{49}{4} = \frac{182 - 147}{12} = \frac{35}{12}$ .

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12. Proof. Since  $1 = \int_0^{\infty} f(x)dx = c(e^{-1})$ , we conclude  $c = 1/e$ . We have  $E[X] = \int_0^{\infty} x e^{-x} dx = \int_0^{\infty} x e^{-x} dx = 1$  and  $E[X^2] = \int_0^{\infty} x^2 e^{-x} dx = 2$ . So  $\text{Var}(X) = E[X^2] - (E[X])^2 = 2 - 1 = 1$ . 13. Proof.

Simulation, 3rd Edition Solution of Exercise Problems

Solution Manual for: Introduction to Probability Models: Eighth Edition by Sheldon M. Ross. John L. Weatherwax\* October 26, 2008  
Introduction Chapter 1: Introduction to

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Probability Theory Chapter 1: Exercises  
Exercise 8 (Bonferroni's 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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