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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

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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  $E[X]$   
 $= \sum_{i=1}^6 P \cdot i =$

$3/5$  and  $E[X^2] = \sum_{i=1}^6 P \cdot i^2 =$

$\sum_{i=1}^6 P \cdot i^2 = \frac{1}{6} \cdot \frac{6(6+1)(2 \cdot 6+1)}{6} =$

$91/6$ . Therefore

$\text{Var}(X) = 91/6 - (3/5)^2 = 92/12$ . Proof.

Since  $\int_0^1 f(x) dx = 1$ , we

conclude  $c = 1/e$ .

We have  $E[X] = \int_0^1 x e^{-x} dx =$

$\int_0^1 x e^{-x} dx = \int_0^1 x e^{-x} dx =$

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$\int_0^1 \int_0^1 e^{-x} dx = c$   
and  $E[X^2] = c \int_0^1 \int_0^1 x^2 e^{-x} dx = c \int_0^1 x^2 e^{-x} dx =$   
 $c e^{-2} E[X] = c e^{-c}$ : So  
 $\text{Var}(X) = E[X^2] - (E[X])^2 = c e^{-c} - c^2 = 1 - e^{-1} - (e^{-1})^2 = 1 - e^{-1} - e^{-2}$ . 13.  
Proof.

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October 26, 2008

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8 (Bonferroni's  
inequality) From  
the

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

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