Circle True or False or leave blank. (1 point for correct answer, -1 for incorrect answer, 0 if left blank)

1. True FALSE The PMF function $f$ goes from subsets of $\mathbb{R}$ to $[0,1]$.

Solution: The function $f$ goes directly from $\mathbb{R}$ to $[0,1]$, not subsets.
2. TRUE False If $x$ is not in the range of $X$ and $f$ is the PMF of $X$, then $f(x)=0$.

Solution: $f(x)=P(X=x)$ and since $x$ is not in the range, then $P(X=x)=0$.

Show your work and justify your answers. Please circle or box your final answer.
3. (10 points) (a) (6 points) I am playing a game where I roll a die over and over until I either roll a 6 , or roll the die 3 times. Let $X$ be the random variable for how many times I need to roll the die. Compute and draw the PMF of $X$. (Hint: Can you roll the die 4 times? Calculate the range of $X$ first)

Solution: The game must end by the end of the 3rd round so the range of $X$ is $\{1,2,3\}$. Then $P(X=1)=\frac{1}{6}$ because the only way it ends is if we roll a 6. Then $P(X=2)=\frac{5}{6} \cdot \frac{1}{6}$ because we need to first not roll a 6 then roll a 6 . Finally, we have that $P(X=3)=1-\frac{1}{6}-\frac{5}{6} \frac{1}{6}=\frac{25}{36}$ because that is if the game does not end in the first or second round. So the PMF is

| $x$ | 1 | 2 | 3 |
| :---: | :---: | :---: | :---: |
| $f(x)$ | $\frac{1}{6}$ | $\frac{5}{36}$ | $\frac{25}{36}$ |

(b) (2 points) Let $Y$ be the random variable that is 1 if the first die roll is a 6 and 0 otherwise. What is the PMF of $Y$ ?

$$
\text { Solution: } \begin{array}{c||c|c}
x & 0 & 1 \\
\hline \hline f(x) & \frac{5}{6} & \frac{1}{6}
\end{array}
$$

(c) (2 points) Are $X$ and $Y$ independent random variables?

Solution: No they are not. Intuitively if we know that $Y=1$, then we know that we rolled a 6 so we know that the game ended and so $X=1$. In math, this says that

$$
P(X=1, Y=1)=\frac{1}{6} \neq P(X=1) P(Y=1)=\frac{1}{36} .
$$

