Name: \_\_\_\_\_

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

(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?

(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

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