

**True/False** - No explanation needed. (2pts)

1. If two events  $A$  and  $B$  intersects ( $A \cap B \neq \emptyset$ ), then they can't be independent. True/**False**

*sol.* Disjointness and independence of events are not related. For example, let's assume that we roll two dies, and let  $A$  be the event that the first roll is 1, and let  $B$  be the event that the second roll is 1. Then they aren't disjoint but independent.

2. To show that two random variables are independent, it is enough to find a pair of two events subsets  $E, F \subset \mathbb{R}$  such that  $P(X^{-1}(E) \cap X^{-1}(F)) = P(X^{-1}(E))P(X^{-1}(F))$ . True/**False**

*sol.* To show the independence, we have to show the equation for all  $E, F \subset \mathbb{R}$ .

**Problems** - Need justification. No justification means **zero**!

1. Let  $E$  and  $F$  be the events that a family of 3 children has children of both sexes and has at most one boy, respectively. Are  $E$  and  $F$  independent? (5pts)

*sol.* There are  $2^3 = 8$  possible outcomes for the sexes of children (if we assume that there are only two sexes). Note that the situation is ELOP. The size of the event  $E$  is  $2^3 - 2 = 6$ , since there are two cases where the all of the children have same sex. So  $P(E) = 6/8 = 3/4$ . For  $F$ , there are two possible cases: no boys or exactly one boy. Each has 1 and  $\binom{3}{1} = 3$  possibilities, so  $|F| = 4$  and  $P(F) = 4/8 = 1/2$ . For the intersection, we only allow the cases where there is exactly one boy, which has 3 cases and so  $P(E \cap F) = 3/8$ . From this calculation, we have  $P(E \cap F) = 3/8 = P(E)P(F)$ , so  $E$  and  $F$  are *independent*.

2. Suppose that a 6-sided fair die is rolled twice. Compute the probability mass function of the random variable

$X =$  the difference of the two rolls.

(5pts)

*sol.* First, the range of  $X$  is  $\{0, 1, 2, 3, 4, 5\}$ . The number of possible outcome is  $|\Omega| = 6^2 = 36$ , and the situation is ELOP.

- (a) If the difference is 0, it means that the two rolls are same, i.e. we have 6 possible cases  $\{(1, 1), (2, 2), \dots, (6, 6)\}$  and  $P(X = 0) = 6/36 = 1/6$ .
- (b) If the difference is 1, we have  $\{(1, 2), (2, 3), (3, 4), (4, 5), (5, 6)\}$  and reverses of them, so  $P(X = 1) = 5 \cdot 2/36 = 5/18$ .
- (c) If the difference is 2, we have  $\{(1, 3), (2, 4), (3, 5), (4, 6)\}$  and reverses of them, so  $P(X = 2) = 4 \cdot 2/36 = 4/9$ .

Similarly, we can check that  $P(X = k) = (6 - k) \cdot 2/36 = (6 - k)/18$  for  $1 \leq k \leq 5$ .