

1. Random Variables

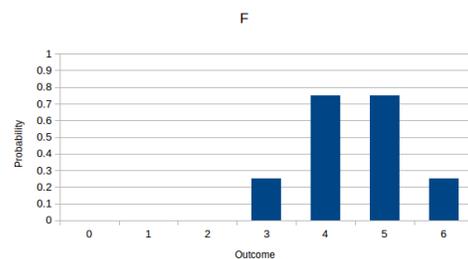
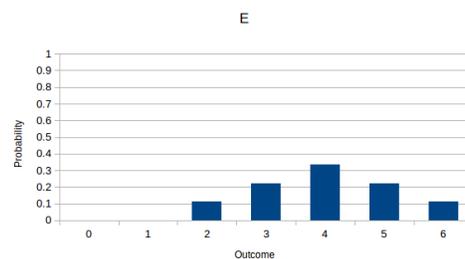
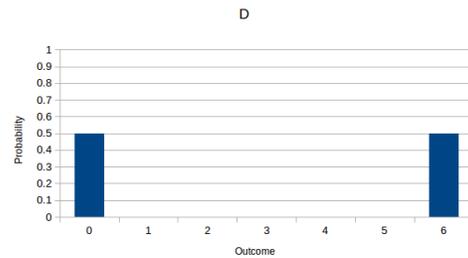
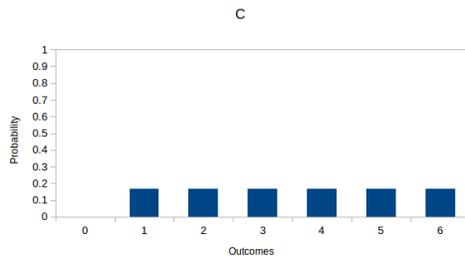
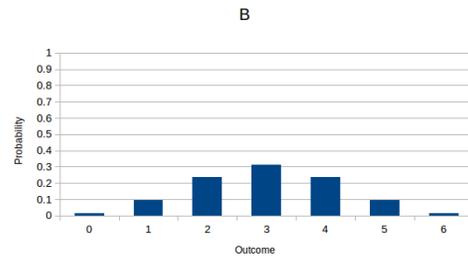
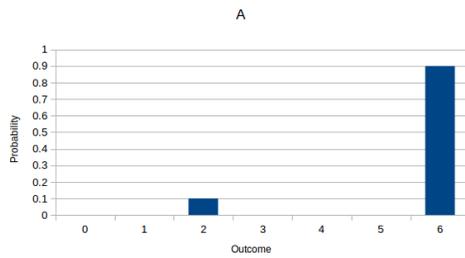
Consider the following game: you roll two standard 6-sided dice, one after the other. If the number on the first dice divides the number on the second dice, you get 1 point. You get 1 additional point for each prime number you roll.

Define the random variable R_1 to be the result of the first roll, and define R_2 to be the result of the second roll. Define the random variable $X = R_1 + R_2$ to be the sum of the numbers that come up on both dice, define the random variable $Y = R_1 \cdot R_2$ to be the product of the numbers that come up on both dice, and define the random variable Z to be the number of points you win in the game.

- (a) How many values can the random variable Z take on (with nonzero probability)?
- (b) What are the minimum and maximum values that the random variable Z take on (with nonzero probability)?
- (c) Say that your first roll is a 3 and your second roll is a 6. What is the value of Z ?
- (d) Say that your first roll is a 2 and your second roll is a 1. What is the value of Z ?
- (e) Say that your first roll is a 4 and your second roll is a 1. What is the value of $X^2 + Y$?
- (f) Say that your first roll is a 3 and your second roll is a 5. What is the value of $X + Y + 2 \cdot Z$?
- (g) Conditioned on the fact that your second roll is a 1, what is the probability that $Z = 1$?
- (h) Conditioned on the fact that your second roll is a 1, what is the probability that $Z = 2$?

2. Distributions of Random Variables

Match each of the 5 random variables below with the correct probability distribution (of the following choices):



- What is the distribution corresponding to the number of tails, X , generated in 6 coinflips?
- What is the distribution corresponding to the outcome X of rolling a standard 6-sided dice?
- What is the distribution corresponding to the sum $X_1 + X_2$ of the outcomes of two 3-sided dice, each with sides labeled 1,2,3?
- What is the distribution corresponding to the sum $Z_1 + Z_2 + Z_3$, where Z_i is generated by flipping a coin and setting $Z_i = 2$ if it turns up heads and $Z_i = 1$ if it turns up tails (or, if you like, the sum of three 2-sided dice)?
- Say a candy bar is sold for \$6 at the corner store, but is sold for \$2 at the MegaMart one mile away. Because the MegaMart is 9 times further away than the corner store, you are 9 times more likely to buy the candy bar at the corner store. What is the distribution corresponding to the price X you pay for the candy bar on a random day (assuming you choose randomly whether to go to the corner store or the MegaMart with probability proportional to the distance).

- (f) When it rains it pours—say that this past April, on half of the days of April there were 0 inches of rain, and the other half of the days there were 6 inches of rain. What is the distribution of X , the number of inches of rain on a uniformly random day of April?

3. A Preview of Expectations

Consider a random variable X which takes on values x_1, \dots, x_n . The *expectation* of X , denoted $\mathbf{E}[X]$, is defined to be

$$\mathbf{E}[X] = \sum_{i=1}^n x_i \cdot \mathbb{P}[X = x_i].$$

Notice that when $\mathbb{P}[X = x_i] = \frac{1}{n}$ for all i , then this is simply the familiar notion of an average!

Let us return to the game from the first question: roll two 6-sided dice, award 1 point if the number on the first dice divides the number on the second dice, plus one more point for each prime. Define R_1 to be the result of the first roll, define R_2 to be the result of the second roll, define $X = R_1 + R_2$ to be the sum of the numbers that come up on both dice, define $Y = R_1 \cdot R_2$ to be the product of the numbers that come up on both dice, and define Z to be the number of points you win in the game.

- (a) What is $\mathbf{E}[R_1]$?
- (b) What is $\mathbf{E}[X] = \mathbf{E}[R_1 + R_2]$?
- (c) What is $\mathbf{E}[2 \cdot R_1]$? What do you notice about this expectation?
- (d) What is $\mathbf{E}[Z|R_2 = 1]$, the expected number of points we win conditioned on the fact that the second dice roll is a 1? Please enter your answer as a completely reduced fraction (i.e. in the form x/y where x, y are the smallest possible positive integers).