

Statistics 102C

Homework 3 Solutions

1. Suppose the distribution of the following exponentially-distributed random variable is given by

Then find the mean, variance and the moment generating function. We can compute the distribution and mean using integrals (the easy way), or use the moment generating function (the hard way).

Using the fact that the moment generating function of an exponentially-distributed random variable is given by $g(t) = \frac{\lambda}{\lambda - t}$ for $t < \lambda$ we have

$$g(t) = \int_0^{\infty} e^{tx} \lambda e^{-\lambda x} dx$$

As exponential is a probability density function, we know that the integral of the distribution is 1, so we can solve for the mean, variance and moment generating function by completing the integral. The result is

$$\text{mean} = \frac{1}{\lambda} \text{ and } \text{var} = \frac{1}{\lambda^2} \text{ and } g(t) = \frac{\lambda}{\lambda - t}$$

Let $X \sim \text{Exp}(\lambda)$ for $\lambda > 0$. Then compute the mean using the moment

$$\text{mean} = \int_0^{\infty} x \lambda e^{-\lambda x} dx = \left[-\frac{x}{\lambda} \right]_0^{\infty} + \frac{1}{\lambda} \int_0^{\infty} e^{-\lambda x} dx = \frac{1}{\lambda} \left[-\frac{1}{\lambda} e^{-\lambda x} \right]_0^{\infty} = \frac{1}{\lambda}$$

The second moment

$$g(t) = \int_0^{\infty} e^{tx} \lambda e^{-\lambda x} dx$$

the distribution of X is the probability density function, so the integral of the distribution is 1. We can compute the mean, variance and moment generating function by completing the integral. The result is

$$\frac{1}{\lambda} \text{ and } \frac{1}{\lambda^2}$$

Using again all the previous steps of finding function

$$g(t) = \int_0^{\infty} e^{tx} \lambda e^{-\lambda x} dx$$

As the moment generating function, we have the mean, $\frac{1}{\lambda}$ and the variance, $\frac{1}{\lambda^2}$. We can also find the mean, $\frac{1}{\lambda}$ and the variance, $\frac{1}{\lambda^2}$ by using the probability density function.

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Table of Contents Homework 3 Solutions By Ryan Rosario

1. Understanding the eBook Homework 3 Solutions By Ryan Rosario
 - The Rise of Digital Reading Homework 3 Solutions By Ryan Rosario
 - Advantages of eBooks Over Traditional Books
2. Identifying Homework 3 Solutions By Ryan Rosario
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Homework 3 Solutions By Ryan Rosario
 - User-Friendly Interface
4. Exploring eBook Recommendations from Homework 3 Solutions By Ryan Rosario
 - Personalized Recommendations
 - Homework 3 Solutions By Ryan Rosario User Reviews and Ratings
 - Homework 3 Solutions By Ryan Rosario and Bestseller Lists

5. Accessing Homework 3 Solutions By Ryan Rosario Free and Paid eBooks
 - Homework 3 Solutions By Ryan Rosario Public Domain eBooks
 - Homework 3 Solutions By Ryan Rosario eBook Subscription Services
 - Homework 3 Solutions By Ryan Rosario Budget-Friendly Options
6. Navigating Homework 3 Solutions By Ryan Rosario eBook Formats
 - ePub, PDF, MOBI, and More
 - Homework 3 Solutions By Ryan Rosario Compatibility with Devices
 - Homework 3 Solutions By Ryan Rosario Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Homework 3 Solutions By Ryan Rosario
 - Highlighting and Note-Taking Homework 3 Solutions By Ryan Rosario
 - Interactive Elements Homework 3 Solutions By Ryan Rosario
8. Staying Engaged with Homework 3 Solutions By Ryan Rosario
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Homework 3 Solutions By Ryan Rosario
9. Balancing eBooks and Physical Books Homework 3 Solutions By Ryan Rosario
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Homework 3 Solutions By Ryan Rosario
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Homework 3 Solutions By Ryan Rosario
 - Setting Reading Goals Homework 3 Solutions By Ryan Rosario
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Homework 3 Solutions By Ryan Rosario
 - Fact-Checking eBook Content of Homework 3 Solutions By Ryan Rosario
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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