1. Let X and Y be two independent uniform random variables on $(0,1)$.

   (a) Using the convolution formula, find the p.d.f. $f_Z(z)$ of the random variable $Z = X + Y$, and graph it.

   (b) What is the moment generating function of Z?

   Solutions: (a) The convolution formula gives us

   $$f_Z(z) = \int_{-\infty}^{\infty} f(x)f(z-x)\,dx$$

   and note that the interval for which the integrand is nonzero depends on z since we must have $0 < x < 1$ and $0 < z - x < 1$, or equivalently:

   $$0 < x < 1 \text{ and } z - 1 < x < z.$$

   Thus we integrate on the intersection interval $I = (0,1) \cap (z-1, z)$, that is, we have

   $$f_Z(z) = \int_I 1\,dx.$$

   First case: If $z \le 0$ or $z \ge 2$ then $I = \emptyset$, so $f_Z(z) = 0$.

   Second case: If $0 < z < 1$ then $I = (0, z)$, and $f_Z(z) = \int_0^z 1\,dx = z$.

   Third case: If $1 \le z < 2$ then $I = (z-1, 1)$, and $f_Z(z) = \int_{z-1}^{1} 1\,dx = 2 - z$.

   The graph of f_Z looks like a triangle whose three vertices have coordinates $(0,0)$, $(1,1)$ and $(2,0)$.

   (b) Let $M(t)$ be the moment-generating function, then by independence of X and Y,

   $$M(t) = M_X(t)M_Y(t) = M_X(t)^2$$

   since X and Y are both uniform on $(0,1)$. On the other hand, $M_X(t) = \int_0^1 e^{tx}\,dx = e^{tx}/t\big|_0^1 = (e^t - 1)/t$. Thus,

   $$M_Z(t) = \frac{(e^t - 1)^2}{t^2}$$

2. Suppose that X has moment generating function

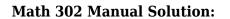 $$M_X(t) = \tfrac{1}{4}e^{-3t} + \tfrac{1}{2} + \tfrac{1}{4}e^t.$$

   (a) Find the mean and variance of X by differentiating the m.g.f. above.

   (b) Find the p.m.f. of X. Use your expression for the p.m.f. to check your answers from part (a).

   Solutions: (a) We have

   $$\mu = M_X'(0) = -\frac{3}{4} + \frac{1}{4} = -\frac{1}{2}$$

   $$\sigma^2 = M_X''(0) - \frac{1}{4} = \frac{9}{4} + \frac{1}{4} - \frac{1}{4} = \frac{9}{4}$$

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