

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  $z \leq 0$  or  $z \geq 2$  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  $1 \leq z < 2$  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,  $M_X(t) = \int_0^1 e^{tx} dx = e^{tx}/t|_0^1 = (e^t - 1)/t$ . Thus,

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

2. Suppose that  $X$  has moment generating function

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

- (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

$$\begin{aligned} \mu &= M'_X(0) = -\frac{3}{4} + \frac{1}{4} = -\frac{1}{2} \\ \sigma^2 &= M''_X(0) - \frac{1}{4} = \frac{9}{4} + \frac{1}{4} - \frac{1}{4} = \frac{9}{4} \end{aligned}$$

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**Guillaume Favre**



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