

1. Let X and Y be two independent uniform random variables on $(0, 1)$.
- Using the convolution formula, find the p.d.f. $f_Z(z)$ of the random variable $Z = X + Y$, and graph it.
 - 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

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

- Find the mean and variance of X by differentiating the m.g.f. above.
- 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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