

MA 485-4A (Probability Theory), Dr. Chernov
Due Tue, Oct 19

Assignment #7

Chapter 3. Problems 5.8, 5.13, 7.5, 9.25a*.

Chapter 4. Problems 1.3, 1.13, 1.21, 1.23a, 1.23b*.

The starred problems are for extra credit. Each problem is graded on the base of “4 points max”.

The sixth additional assignment for 585 students:

Chapter 3. Problems 5.10, 6.6 (note a misprint: $X_2 = \sqrt{-2 \log U_1} \sin(2\pi U_2)$, and log in this problem means ln), 6.7 (only compute $P(Y \geq y, Z \leq z)$, without finding the joint density).