

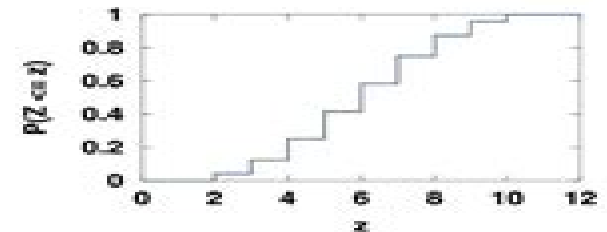
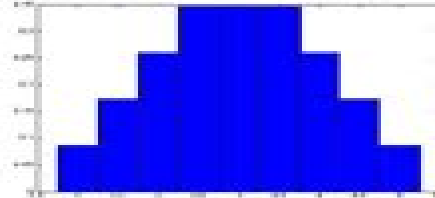
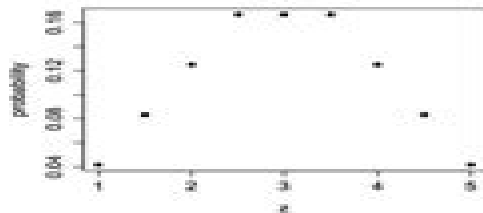
Thus,

$$\sigma_X = 1.118$$

$$\sigma_Y = 1.708$$

$$\sigma_Z = 1.021$$

(b) We graph the pmf of  $Z$  as point plot and then as a density histogram. The cdf is a staircase graph.



(c) We see that the only pairs of  $(X, Y)$  which satisfy  $X > Y$  are  $\{(2, 1), (3, 1), (3, 2), (4, 1), (4, 2), (4, 3)\}$ . So  $P(X > Y) = \frac{6}{24}$ . Moreover, we have

$$P(X > Y|X = 2) = \frac{1}{6} \quad P(X > Y|X = 3) = \frac{2}{6} \quad P(X > Y|X = 4) = \frac{3}{6}$$

If  $W$  is our winnings for one game, we find

$$\begin{aligned} E(W) &= (-1)P(Y \geq X) + 2(2P(X > Y|X = 2)P(X = 2) + 3P(X > Y|X = 3)P(X = 3) + 4P(X > Y|X = 4)P(X = 4)) \\ &= -\frac{18}{24} + \frac{40}{24} \\ &= \frac{11}{12} \end{aligned}$$

Now if played the game 60 times, and received winnings  $W_1, \dots, W_{60}$ , (with  $E(W_1) = \frac{11}{12}$ ), our expected total gain is

$$E(W_1 + \dots + W_{60}) = E(W_1) + \dots + E(W_{60}) = 55.$$

**Problem 4.** (10 pts.) (a) The number of raisins is

$$\int_0^{30} f(h)dh = \int_0^{30} (40 - h)dh = 750$$

(b) The probability density is just the actual density divided by the total number of raisins.  $g(h) = \frac{1}{750}(40 - h)$ .

(c) For  $0 \leq h \leq 30$  we have  $G(h) = \int_0^h g(x) dx = \frac{40h}{750} - \frac{h^2}{1500}$ .

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## **Table of Contents Statistics Homework Chapter 9 Tn Faculty Websites**

1. Understanding the eBook Statistics Homework Chapter 9 Tn Faculty Websites
  - The Rise of Digital Reading Statistics Homework Chapter 9 Tn Faculty Websites
  - Advantages of eBooks Over Traditional Books
2. Identifying Statistics Homework Chapter 9 Tn Faculty Websites
  - 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 Statistics Homework Chapter 9 Tn Faculty Websites
  - User-Friendly Interface
4. Exploring eBook Recommendations from Statistics Homework Chapter 9 Tn Faculty Websites
  - Personalized Recommendations
  - Statistics Homework Chapter 9 Tn Faculty Websites User Reviews and Ratings
  - Statistics Homework Chapter 9 Tn Faculty Websites and Bestseller Lists

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