Assignment #3 (STA 5326)

Reading: Sections 4.1–4.5

Exercises: (in Chapter 4) 1, 2, 4, 5, 9–11, 15, 19, 20, 22–24, 27, 30, 31, 32(a), 34, 41, 42, 43, 45, 47

More to Come!

Note on 4.23(b): This is messy. The important thing is to understand the method and general approach. The details are not that important here.

Note on 4.27: Do NOT use mgf's.

Additional Parts for Exercise 4.4:

4(e) Find the conditional density of Y given X=x.

4(f) Find the conditional expected value of Y given X=x.

Note: Given part (b), part (d) is "old" material from Chapter 2.