

Homework 5, Sta/OR 524 Fall 2005

Due Oct. 28

1. If X is an exponential (λ) random variable, find $E(X)$; $E(X^2)$ and $\text{Var}(X)$.
2. Find $P(3 < X < 5)$ where X is same as above.
3. Find the moment generating function of X if X has uniform (continuous) distribution on interval $[0,1]$.