Homework 11, Stat/Ma 320 Fall 2004

Due Nov. 18

Second midterm exam will be on Nov. 23.

1. Page 277, Problem 2 (a)

2. Suppose X is an exponential random variable with parameter λ. Find $E(e^X)$ and $E(e^{2X})$.

3. For any random variable X (suppose its variance is finite) show that

$$V(cX) = c^2 V(X)$$

   where c is a constant.