Sundry

Before you start writing your final homework submission, state briefly how you worked on it. Who else did you work with? List names and email addresses. (In case of homework party, you can just describe the group.)

1 Fishy Computations

Assume for each part that the random variable can be modelled by a Poisson distribution.

(a) Suppose that on average, a fisherman catches 20 salmon per week. What is the probability that he will catch exactly 7 salmon this week?

(b) Suppose that on average, you go to Fisherman’s Wharf twice a year. What is the probability that you will go at most once in 2024?

(c) Suppose that in March, on average, there are 5.7 boats that sail in Laguna Beach per day. What is the probability there will be at least 3 boats sailing throughout the next two days in Laguna?

(d) Denote \( X \sim \text{Pois}(\lambda) \). Prove that

\[
\mathbb{E}[X f(X)] = \lambda \mathbb{E}[f(X + 1)]
\]

for any function \( f \).

2 Such High Expectations

Suppose \( X \) and \( Y \) are independently drawn from a Geometric distribution with parameter \( p \).

(a) Compute \( \mathbb{E}[\min(X, Y)] \).

(b) Compute \( \mathbb{E}[\max(X, Y)] \).
3 Diversify Your Hand

You are dealt 5 cards from a standard 52 card deck. Let $X$ be the number of distinct values in your hand. For instance, the hand (A, A, A, 2, 3) has 3 distinct values.

(a) Calculate $E[X]$. (Hint: Consider indicator variables $X_i$ representing whether $i$ appears in the hand.)

(b) Calculate $\text{Var}(X)$.

4 Swaps and Cycles

We’ll say that a permutation $\pi = (\pi(1), \ldots, \pi(n))$ contains a swap if there exist $i, j \in \{1, \ldots, n\}$ so that $\pi(i) = j$ and $\pi(j) = i$, where $i \neq j$.

(a) What is the expected number of swaps in a random permutation?

(b) In the same spirit as above, we’ll say that $\pi$ contains a $k$-cycle if there exist $i_1, \ldots, i_k \in \{1, \ldots, n\}$ with $\pi(i_1) = i_2, \pi(i_2) = i_3, \ldots, \pi(i_k) = i_1$. Compute the expectation of the number of $k$-cycles.

5 Double-Check Your Intuition Again

(a) You roll a fair six-sided die and record the result $X$. You roll the die again and record the result $Y$.

(i) What is $\text{cov}(X + Y, X - Y)$?

(ii) Prove that $X + Y$ and $X - Y$ are not independent.

For each of the problems below, if you think the answer is "yes" then provide a proof. If you think the answer is "no", then provide a counterexample.

(b) If $X$ is a random variable and $\text{Var}(X) = 0$, then must $X$ be a constant?

(c) If $X$ is a random variable and $c$ is a constant, then is $\text{Var}(cX) = c \text{Var}(X)$?

(d) If $A$ and $B$ are random variables with nonzero standard deviations and $\text{Corr}(A, B) = 0$, then are $A$ and $B$ independent?

(e) If $X$ and $Y$ are not necessarily independent random variables, but $\text{Corr}(X, Y) = 0$, and $X$ and $Y$ have nonzero standard deviations, then is $\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y)$?

The two subparts below are optional and will not be graded but are recommended for practice.

(f) If $X$ and $Y$ are random variables then is $\mathbb{E}[\max(X,Y)\min(X,Y)] = \mathbb{E}[XY]$?

(g) If $X$ and $Y$ are independent random variables with nonzero standard deviations, then is $\text{Corr}(\max(X,Y), \min(X,Y)) = \text{Corr}(X,Y)$?