

**Show all work.** A correct answer with no solution will give only a partial credit.

Write each problem on a separate page. Each answer should be clearly written in the end of the page.

Preferably, make a single pdf file and submit in HuskyCT.

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(1) Find the moment generation function of  $m_X(t) = \mathbb{E}e^{tX}$  for a random variable  $X$  with the probability density  $f(x) = (x - 1)/2$  when  $1 < x < 3$  and zero otherwise. Also, find  $m_X(0)$ ,  $m'_X(0)$ ,  $m''_X(0)$  by computing the moments of  $X$ .

(2) Look at problems **2(a, b, c)** in Test 2 given last week: find the moment generating function  $m_X(t) = \mathbb{E}e^{tX}$  and the joint moment generating function  $m_{X,Y}(s, t) = \mathbb{E}e^{tX+sY}$ .

Hint: if you use the change of variables  $u = x + y$ ,  $v = x - y$ , you can solve this problem using the table of distributions, without computing any integrals.

**Extra credit question:** in the situation of problems **2(a, b, c)** in Test 2 given last week, use moment generating functions to confirm that  $\mathbb{E}X = 5/4$  and  $\mathbb{E}XY = 5/3$ , and to compute  $\mathbb{E}X^2$  and  $\mathbb{E}X^3$ .

Hint: it may be helpful to use Taylor expansions.

*End of the quiz*