

Problems from Assignment 1

1. Suppose  $X_1, X_2, X_3 \stackrel{\text{iid}}{\sim} \mathcal{Ber}(p)$  (that is they are independent and each has a Bernoulli distribution with probability of success  $p$ ).
  - (a) Find  $P(X_2 = 1)$ .
  - (b) Find  $P(X_1 = 1, X_2 = 1, X_3 = 0)$ .
  - (c) Let  $S = X_1 + X_2 + X_3$ . Find  $P(S = 0)$ .
  - (d) Find  $P(S = 2)$
  - (e) Find  $P(S = 3)$
  - (f) Find  $P(S \geq 3)$
  - (g) What distribution does  $S$  have? Make sure to give any corresponding parameters.
  
2. Suppose  $X_1, X_2, X_3 \stackrel{\text{iid}}{\sim} \mathcal{P}(\lambda)$  (that is they are independent and each has a Poisson distribution with mean  $\lambda$ ).
  - (a) Find  $P(X_2 = 1)$ .
  - (b) Find  $P(X_1 = 1, X_2 = 1, X_3 = 0)$ .
  - (c) Let  $S = X_1 + X_2 + X_3$ . Find  $P(S = 0)$ .
  - (d) Find  $P(S = 2)$
  - (e) Find  $P(S = 3)$
  - (f) Find  $P(S \geq 3)$
  - (g) Guess what distribution  $S$  has. (Hint: Simplify and manipulate the previous parts and see if that helps you).