

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 λ).
 - (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.