

A Brief Summary for the Second Midterm

The Midterm is based primarily on material in chapters 5 through 7. It consists of 5 problems, which are of the HW-type (only simpler!)

Know how to compute probabilities, expectation, variance, and s.d. when a p.d.f. is given.

Also how to find the median and the mode(s) of a given r.v., and how to manipulate the Tchebichev inequality in solving certain problems.

Know the basics about the special distributions discussed in Chapter 5, and how to use them in computing probabilities and moments.

Know how to verify that a given function of in two variables is the joint p.d.f. of two r.v.'s; find the marginal and the conditional p.d.f.'s; use them in order to compute (conditional) probabilities and (conditional) expectations.

REMARKS:

1. The test is closed books, closed notes, and it lasts the entire period of time.
2. You can use calculators, and bring along with you, if you wish, an up to one and a half (one-sided) pages of notes.
3. Use either blue books or plain paper (but do not forget to write your name).