



Question 1: Probability Theory. Consider a discrete probability distribution on the real line given by

- (a) $P(X = k) = \frac{1}{2^{|k|}}$ for $k \in \mathbb{Z}$. Verify that this is a probability distribution and find the expected value of X .

$$P(X = k) = \frac{1}{2^{|k|}} \quad \text{for } k \in \mathbb{Z}$$

k	$P(X = k)$	$kP(X = k)$	$k^2P(X = k)$	$k^3P(X = k)$
...
-2	1/4	-1/2	1/2	-1/2
-1	1/2	-1/2	1/2	-1/4
0	1/2	0	0	0
1	1/2	1/2	1/2	1/4
2	1/4	1/2	1/2	1/2
...

- (b) A random variable Y has a probability distribution defined by

$$P(Y = k) = \frac{1}{2^{|k|}} \quad \text{for } k \in \mathbb{Z}$$

k	$P(Y = k)$	$kP(Y = k)$	$k^2P(Y = k)$	$k^3P(Y = k)$
...
-2	1/4	-1/2	1/2	-1/2
-1	1/2	-1/2	1/2	-1/4
0	1/2	0	0	0
1	1/2	1/2	1/2	1/4
2	1/4	1/2	1/2	1/2
...

- (c) A discrete random variable Z has a probability distribution defined by $P(Z = k) = \frac{1}{2^{|k|}}$ for $k \in \mathbb{Z}$. Find the expected value of Z and the variance of Z .

- (d) Suppose X and Y are independent random variables with the same distribution as in (a). Find the probability that $X + Y = 0$.

- $\frac{1}{2}$
- $\frac{1}{4}$
- $\frac{1}{8}$
- $\frac{1}{16}$

$$P(X+Y=0) = \sum_{k \in \mathbb{Z}} P(X=k)P(Y=-k) = \sum_{k \in \mathbb{Z}} \frac{1}{2^{|k|}} \frac{1}{2^{|-k|}} = \sum_{k \in \mathbb{Z}} \frac{1}{2^{2|k|}} = 1 + 2 \sum_{k=1}^{\infty} \frac{1}{2^{2k}} = 1 + 2 \sum_{k=1}^{\infty} \frac{1}{4^k} = 1 + 2 \left(\frac{1/4}{1-1/4} \right) = 1 + 2 \left(\frac{1/4}{3/4} \right) = 1 + 2 \left(\frac{1}{3} \right) = \frac{5}{3}$$

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