

3 George throws two coins, A and B , at the same time. Coin A is biased so that the probability of obtaining a head is a . Coin B is biased so that the probability of obtaining a head is b , where $b < a$. The probability generating function of X , the number of heads obtained by George, is $G_X(t)$. The coefficients of t and t^2 in $G_X(t)$ are $\frac{5}{12}$ and $\frac{1}{12}$ respectively.

(a) Find the value of a . [2]

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The random variable Y is the sum of two independent observations of X .

(b) Find the probability generating function of Y , giving your answer as a polynomial in t . [3]

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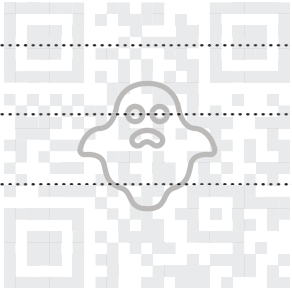
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(c) Find $\text{Var}(Y)$. [3]

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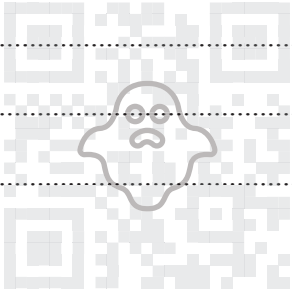
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4 The continuous random variable X has probability density function f given by

$$f(x) = \begin{cases} \frac{3}{8} \left(1 + \frac{1}{x^2}\right) & 1 \leq x \leq 3, \\ 0 & \text{otherwise.} \end{cases}$$

(a) Find $E(\sqrt{X})$. [3]

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The random variable Y is given by $Y = X^2$.

(b) Find the probability density function of Y . [4]

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