## Homework # 8: Probability

- 1. Let X be an  $N(0,\sigma)$  distributed random variable. Show that  $EX^2=\sigma^2$ .
- 2. Toss a coin 4 times. Find P(A|B) and P(B|A), where A is the event that the first two coin flips yield H, and B is the event that you have two H's and two T's.
- 3. Roll two dice. Find P(A|B), where A: the first die shows a 3; B: the maximum of the two numbers equals 5.
- 4. Problems 4.31, 32 from the book

due 10/23