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M362K (57055), Homework #12

Instructor: Ravi Srinivasan

Due: 12pm, Wednesday, May. 05

Note: Please include your name and UT EID on the front page. To get credit, please show your work and not only your final answer. Please keep answers organized in the same order the problems have been assigned.

Complete the following problems from ``Probability,`` by Jim Pitman:

--Covariance and correlation--

\* pp. 445-447, #1,6,10,21

\* p. 466, #6(b)

--Conditioning: continuous case--

\* pp. 426-429, #2,3,4,5

\* p. 467, #8

--Sample exam #1, 1 hour (4 points)--

\* pp. 492-493, #1,4,5,8,10

\* pp. 494-495, #5,6

[Note: Solutions can be checked on pp. 500-504.]

--Sample exam #2, 1 hour (4 points)--

\* pp. 494-495, #8

\* pp. 496-497, #3,4,5,7,9

[Note: Solutions can be checked on pp. 500-504.]

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