

1. Show how to transform U_1 and U_2 (independent, uniform between 0 and 1) into X and Y with the following joint PDF:

$$f(x, y) = 2(y-x) \cdot \exp[-(y-x)^2] \quad \text{when } x < y < \infty \text{ and } 0 < x < 1 \quad (0 \text{ otherwise})$$

2. Assuming a RIS of size n from the bivariate distribution of the previous question, find the following joint central moment

$$\mathbb{E} \left((\bar{X}^2 - \mu_{x^2})^2 \cdot (\bar{Y} - \mu_y)^3 \right)$$

expanded in powers of $\frac{1}{n}$ (please give the coefficients of the expansion in decimal - that goes for the next two questions as well). Also spell out the (decimal) values of $\mu_{x^2} \equiv \mathbb{E}(X^2)$ and $\mu_y \equiv \mathbb{E}(Y)$.

3. Assuming a RIS of size n from the bivariate distribution of Question 1, find the $\frac{1}{n}$ -accurate approximation to the PDF of

$$U \equiv \frac{n}{\sum_{i=1}^n \frac{X_i}{Y_i}}$$

Use this approximation and $n = 15$ to evaluate $\Pr(2.5 < U < 3)$. Note that U is a simple function of a sample mean.

4. Assuming a RIS of size n from the bivariate distribution of Question 1, find the Normal approximation to the *joint* PDF of

$$V \equiv \frac{\bar{Y} - \overline{X^2}}{\bar{Y} + \overline{X^2}}$$

and

$$W \equiv \exp \left(\bar{Y} - \overline{X^2} \right)$$

Use this approximation and $n = 30$ to evaluate $\Pr(V < 0.6 \cap W > 2.8)$.

5. Consider the multiplicative group of integers mod 8649755859375. Which additive group (of the \oplus type) is this group isomorphic to? How many of its elements are of order 759375, and what set of conditions do they meet? Find one such element (make it 6 digits long) and demonstrate numerically that it has the correct order.