STA2111F, Fall 2011, Homework #2

Due at 1:10 p.m. sharp in class on Monday, November 28. Homeworks which are late, even by one minute, will be penalised, as described in the course handout.

**The assignment:** Do the following exercises, explaining all of your reasoning in complete detail. (Here “text exercise” refers to exercises from Rosenthal, J.S. (2006), *A First Look at Rigorous Probability Theory, Second Edition* – make sure you have the second edition, not the first edition.) Point values are noted in [square brackets].

**PLEASE ALSO INCLUDE AT THE BEGINNING YOUR NAME, STUDENT NUMBER, E-MAIL ADDRESS, DEPARTMENT, PROGRAM, AND YEAR.**

1. Text exercise 4.1.3 [5].
2. Text exercise 4.3.3 (except replace “$Z+$ and $Z-$” by “$Z+ - Z-$” in part a) [10 = 1 + 5 + 4].
3. Text exercise 4.5.1 [5].
4. Text exercise 4.5.3 [5].
5. Text exercise 4.5.7 [10].
6. Text exercise 4.5.13 [12 = 3 + 3 + 3 + 3]
7. Text exercise 4.5.15 [13 = 5 + 5 + 3]
8. Text exercise 5.5.1 [5]
9. Text exercise 5.5.7 [5]
10. Text exercise 5.5.9 [10]
11. Text exercise 5.5.13 [5]
12. Text exercise 5.5.15 [20 = 4 + 4 + 4 + 4 + 4]
13. Text exercise 6.3.3 [10 = 7 + 3]
14. Text exercise 6.3.5 [15 = 3 + 3 + 3 + 3 + 3]
15. Text exercise 6.3.7 [10 = 5 + 5]

[Total points = 140.]

**Note:** You are welcome to discuss these exercises in general terms with your classmates. However, you should figure out the details of your solutions, and write up your solutions, entirely on your own. Directly copying other solutions is strictly prohibited.