

1. **a.** $P_2 = 1 - q^4 - 4q^3(1 - q)$.
b. $P_3 = 1 - q^3 - 3q^2(1 - q)$.
c. $P_2 > P_3 \Leftrightarrow 1 - q^4 - 4q^3(1 - q) > 1 - q^3 - 3q^2(1 - q) \Leftrightarrow q((4 - 3q) < (3 - 2q) \Leftrightarrow 4q - 3q^2 < 3 - 2q \Leftrightarrow -3q^2 + 6q < 3 \Leftrightarrow -q^2 + 2Q < 1 \Leftrightarrow 0 < 1 - 2q + q^3 \Leftrightarrow 0 < (1 - q)^2$.

2. We must have $\int_{-\infty}^{\infty} f(x) dx = 1$. Thus,

$$\begin{aligned} \int_{-\infty}^{\infty} f(x) dx &= \int_{-\infty}^0 b \exp(\beta x) dx + \int_0^{\infty} a \exp(-\alpha x) dx \\ &= (b/\beta) \exp(\beta x) \Big|_{-\infty}^0 + (a/-\alpha) \exp(-\alpha x) \Big|_0^{\infty} = \frac{b}{\beta} + \frac{a}{\alpha} = 1. \end{aligned}$$

Thus, for $f(x)$ to be a valid pdf, we must have $(b/\beta) + (a/\alpha) = 1$.

3. **a.** $P(B) = 2/3$.
b. $P(A) = P(A|B)P(B) + P(A|B^c)P(B^c) = (4/5)(2/3) + (19/20)(1/3) = 51/60$.
c. $P(B|A^c)$.
d.

$$P(B|A^c) = \frac{P(B \cap A^c)}{P(A^c)} = \frac{P(A^c|B)P(B)}{P(A^c)} = \frac{(1/5)(2/3)}{1 - (51/60)} = 8/9.$$

4. $A = \{TTT, HHH\}$. Thus, $P(A) = 1/4$. $B = \{TTT, HTT, THT, TTH\}$. Thus, $P(B) = 1/2$. $A \cap B = \{TTT\}$. Thus, $P(A \cap B) = 1/8 = P(A)P(B) = (1/4)(1/2)$. Thus, event A and event B are independent.