

The moment generating function

Example: Let the moment generating function of the random variable X is given by:

$$M(t) = \frac{3}{10}e^t + \frac{1}{5}e^{2t} + \frac{1}{10}e^{5t} + \frac{2}{5}e^{7t}$$

- (a) Find the probability distribution function (pdf) of the R.V. X
- (b) Find the mean and variance of X.

Solution:

(a)	X	1	2	5	7
	$f(x) = P(X = x)$	3/10	1/5	1/10	2/5

$$(b) \quad \mu_X = \sum_{allx} xf(x) = 1 * \left(\frac{3}{10}\right) + 2 * \left(\frac{1}{5}\right) + 5 * \left(\frac{1}{10}\right) + 7 * \left(\frac{2}{5}\right) = \frac{26}{10}$$

$$E(X^2) = \sum_{allx} x^2 f(x) = 1^2 * \left(\frac{3}{10}\right) + 2^2 * \left(\frac{1}{5}\right) + 5^2 * \left(\frac{1}{10}\right) + 7^2 * \left(\frac{2}{5}\right) = \frac{232}{10}$$

$$Var(X) = E(X^2) - \mu^2 = 16.44$$

Bernoulli Distribution Problems

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Bernoulli Distribution Problems:

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Simulation and Computational Red Teaming for Problem Solving Jiangjun Tang,George Leu,Hussein A. Abbass,2019-10-18 An authoritative guide to computer simulation grounded in a multi disciplinary approach for solving complex problems Simulation and Computational Red Teaming for Problem Solving offers a review of computer simulation that is grounded in a multi disciplinary approach The authors present the theoretical foundations of simulation and modeling paradigms from the perspective of an analyst The book provides the fundamental background information needed for designing and developing consistent and useful simulations In addition to this basic information the authors explore several advanced topics The book's advanced topics demonstrate how modern artificial intelligence and computational intelligence concepts and techniques can be combined with various simulation paradigms for solving complex and critical problems Authors examine the concept of Computational Red Teaming to reveal how the combined fundamentals and advanced techniques are used successfully for solving and testing complex real world problems This important book Demonstrates how computer simulation and Computational Red Teaming support each other for solving complex problems Describes the main approaches to modeling real world phenomena and embedding these models into computer simulations Explores how a number of advanced artificial intelligence and computational intelligence concepts are used in conjunction with the fundamental aspects of simulation Written for researchers and students in the computational modelling and data analysis fields Simulation and Computational Red Teaming for Problem Solving covers the foundation and the standard elements of the process of building a simulation and explores the simulation topic with a modern research approach [Parallel Problem Solving from Nature – PPSN XVI](#) Thomas Bäck,Mike Preuss,André Deutz,Hao Wang,Carola Doerr,Michael Emmerich,Heike Trautmann,2020-09-02 This two volume set LNCS 12269 and LNCS 12270 constitutes the refereed proceedings of the 16th International Conference on Parallel Problem Solving from Nature PPSN 2020 held in Leiden The Netherlands in September 2020 The 99 revised full papers were carefully reviewed and selected from 268 submissions The topics cover classical subjects such as automated algorithm selection and configuration Bayesian and surrogate assisted optimization benchmarking and performance measures combinatorial optimization connection between nature inspired optimization and artificial intelligence genetic and evolutionary algorithms genetic programming landscape analysis multiobjective

optimization real world applications reinforcement learning and theoretical aspects of nature inspired optimization **A**
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Provable Security Man-Ho Au,Atsuko Miyaji,2015-11-27 This book constitutes the refereed proceedings of the 9th International Conference on Provable Security ProvSec 2015 held in Kanazawa Japan in November 2015. The 19 full papers and 7 short papers presented together with 3 invited talks were carefully reviewed and selected from 60 submissions. The papers are grouped in topical sections on fundamental protocol authenticated encryption and key exchange encryption and identification privacy and cloud leakage resilient cryptography and lattice cryptography signature and broadcast encryption

Advances in Cryptology - CRYPTO 2016 Matthew Robshaw,Jonathan Katz,2016-07-25 The three volume set LNCS 9814 LNCS 9815 and LNCS 9816 constitutes the refereed proceedings of the 36th Annual International Cryptology Conference CRYPTO 2016 held in Santa Barbara CA USA in August 2016. The 70 revised full papers presented were carefully reviewed and selected from 274 submissions. The papers are organized in the following topical sections provable security for symmetric cryptography asymmetric cryptography and cryptanalysis cryptography in theory and practice compromised systems symmetric cryptanalysis algorithmic number theory symmetric primitives asymmetric cryptography symmetric cryptography cryptanalytic tools hardware oriented cryptography secure computation and protocols obfuscation quantum techniques spooky encryption IBE ABE and functional encryption automated tools and synthesis zero knowledge theory

Introduction to Differential Equations with Boundary Value Problems William R. Derrick,Stanley I. Grossman,1987

Lectures in Elementary Probability Theory and Stochastic Processes Jean-Claude Falmagne,2002 Designed for undergraduate mathematics students or graduate students in the sciences. This book can be used in a prerequisite course for Statistics for math majors or Mathematical Modeling. The first eighteen chapters could be used in a one quarter course and the entire text is suitable for a one semester course Mathematical Theory of Probability and Statistics Richard Von Mises,1964 Fundamentals General label space Basic properties of distributions Examples of combined operations Summation of chance variables characteristic function Asymptotic distribution of the sum of chance variables probability inference Bayes

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