Department of Mathematics
MTL 601 (Probability and Statistics)
Tutorial Sheet 4
Answers to selected problems

19. 0.

22. (b) $E\left[\left(E\left[e^{tX_1}\right]\right)^N\right]$.

31. (a) $\frac{X^3}{3} - \frac{X}{5}$, $\frac{X^3}{3} + \frac{2}{15}X$