

Solution for exercise 3.1.1 in Pitman

Question a) The probabilities $P(X = i), i = 0, 1, 2, 3$ are given by the bino-

mial distribution, $P(X = i) = \binom{3}{i} \frac{1}{2^3}$.

i	$P(X = i)$
0	$\frac{1}{8}$
1	$\frac{3}{8}$
2	$\frac{3}{8}$
3	$\frac{1}{8}$

Question b) We define a random variable $Y = |X - 1|$, with range 0,1,2.

Then

i	$P(Y = i)$
0	$\frac{3}{8}$
1	$\frac{1}{2}$
2	$\frac{1}{8}$