Massachusetts Institute of Technology
Department of Electrical Engineering \& Computer Science
6.041/6.431: Probabilistic Systems Analysis
(Spring 2006)

## Recitation 13 Solutions

 April 11, 20061. $E[A B]=E[(W+X)(X+Y)]=E\left[W X+X^{2}+X Y+W Y\right]=$ $E\left[X^{2}\right]=\operatorname{var}(X)+E[X]^{2}=1$

$$
E[A C]=E[(W+X)(Y+Z)]=E[W Y+X Y+X Z+W Z]=0
$$

2. Solution is in the text, pp. 264-265.
3. Solution is in the text, pp. 267-268.
