

1. Uniform Probability Space

Let $\Omega = \{1, 2, 3, 4, 5, 6\}$ be a uniform probability space. Let also $X(\omega)$ and $Y(\omega)$, for $\omega \in \Omega$, be the random variables defined as follows:

Table 1: The random variables X and Y .

ω	1	2	3	4	5	6
$X(\omega)$	0	0	1	1	2	2
$Y(\omega)$	0	2	3	5	2	0

- (a) Calculate $V = L[Y|X]$;
- (b) Calculate $W = E[Y|X]$;
- (c) Calculate $E[(Y - V)^2]$;
- (d) Calculate $E[(Y - W)^2]$.

[*Hint:* Recall that $L[Y|X]$ and $E[Y|X]$ are functions of X and that you need to specify their value as a function of X .]

2. Number of Ones

In this problem, we will revisit dice-rolling, except with conditional expectation.

- (a) If we roll a die until we see a 6, how many ones should we expect to see?
- (b) If we roll a die until we see a number greater than 3, how many ones should we expect to see?

3. Marbles in a Bag

We have r red marbles, b blue marbles and g green marbles to the same bag. If we sample balls, with replacement, until we get 3 red marbles (not necessarily consecutively), how many blue marbles should we expect to see?