

1. Let  $S = \{\omega_1, \omega_2, \omega_3\}$ ,  $P(\omega_1) = P(\omega_2) = P(\omega_3) = 1/3$ . Define random variables  $X$  and  $Y$  by

$$\begin{aligned} X(\omega_1) &= 1, & X(\omega_2) &= 2, & X(\omega_3) &= 3; \\ Y(\omega_1) &= 2, & Y(\omega_2) &= 3, & Y(\omega_3) &= 1. \end{aligned}$$

Let  $F_{X+Y}(x)$  be the cumulative distribution function of  $X + Y$ . Fill in the following blanks:

$$F_{X+Y}(1) = \underline{\hspace{1cm}}, \quad F_{X+Y}(2) = \underline{\hspace{1cm}}, \quad F_{X+Y}(3) = \underline{\hspace{1cm}},$$

$$F_{X+Y}(4) = \underline{\hspace{1cm}}, \quad F_{X+Y}(5) = \underline{\hspace{1cm}}, \quad F_{X+Y}(6) = \underline{\hspace{1cm}}.$$

2. First throw a fair die, then throw as many fair coins as the number shown on the die. If 3 heads are obtained, what is the probability that the die showed 6?

Answer \_\_\_\_\_