

Problem 1. The input X and output Y of a system subject to random perturbations are described probabilistically by the following joint pmf matrix:

$$\begin{array}{c|ccc} \backslash Y & 2 & 4 & 6 \\ \hline 3 & 0.1 & 0.1 & 0 \\ 4 & 0.2 & 0.3 & 0 \\ 7 & 0 & 0 & 0.3 \end{array}$$

Find the following quantities:

- (a) the marginal pmf $p_X(x)$
- (b) the marginal pmf $p_Y(y)$
- (c) $\mathbb{E}X$
- (d) $\text{Var } X$
- (e) $\mathbb{E}Y$
- (f) $\text{Var } Y$
- (g) $\mathbb{E}[XY]$
- (h) $\mathbb{E}[(X - Y^3)(X + 1)]$
- (i) $\text{Cov}[X, Y]$

Problem 2. Suppose you make 13 pairs of observations:

x	y
1	14.1338
4	32.3236
1	5.9754
5	35.785
7	52.4688
6	49.5751
10	77.6489
2	13.5761
6	49.7059
3	28.5717
7	51.8538
3	27.0028
4	27.4189

Let's denote these pairs of values by $(x_1, y_1), (x_2, y_2), \dots, (x_{13}, y_{13})$. You want to report the relationship between the x and the y by a linear (affine) expression $y = ax + b$. Find the values of a and b that minimize

$$\sum_{k=1}^{13} (y_k - ax_k - b)^2.$$