

Solution Manual for:
Applied Probability Models with Optimization
Applications
by Sheldon M. Ross.

John L. Weatherwax*

November 14, 2007

Introduction

Chapter 1: Introduction to Stochastic Processes

Chapter 1: Problems

Problem 1 (the variance of $X + Y$)

We are asked to consider $\text{Var}(X + Y)$ which by definition is given by

$$\begin{aligned}\text{Var}(X + Y) &= E[\{(X + Y) - E[X + Y]\}^2] \\ &= E[\{(X + Y - E[X] - E[Y])\}^2] \\ &= E[\{(X - E[X] + Y - E[Y])\}^2] \\ &= E[(X - E[X])^2 + 2E[(X - E[X])(Y - E[Y])] + E[(Y - E[Y])^2]] \\ &= \text{Var}(X) + 2\text{Cov}(X, Y) + \text{Var}(Y) ,\end{aligned}$$

as we were asked to show.

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Solution Manual For Applied Probability Models With

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