

The final will cover chapters 2 -7. You can use a scientific calculator on the exam, but it is not necessary. The calculator should not have memory, be able to graph or to integrate. I will again provide a normal table and the pdfs of the standard continuous random variables.

- Anything that was on the previous midterms.
- Compute the pdf of functions of one or more random variables.
- Compute the moment generating function of sums of independent random variables and use it to identify the standard random variables.
- You will not need to know any MGFs. You will either be asked to compute the MGF from a pdf/pmf or be given the MGFs in the problems.
- Compute the distribution of the minimum or maximum of several i.i.d. random variables.
- You should view Chapter 7 as reviewing chapters 5 and 6 in special cases.
- Use the fact the the Central Limit Theorem gives that sums of i.i.d. random variables are approximately normally distributed.
- Anything else that was on the homework.