

Solutions, answers, and hints for selected problems

Complete solutions of some problems are given. Answers only are given for some other problems. For still others, only hints or partial solutions are given. Asterisks in “A Modern Approach to Probability Theory” by Fristedt and Gray identify the problems that are treated in this supplement.

For Chapter 32

32-1.

$$(\xi, \eta) \rightsquigarrow \begin{cases} b_x(\xi) & \text{if } \eta = \xi^x \\ d_x(\xi) & \text{if } \eta = {}_x\xi \\ j_{xy}(\xi) & \text{if } \eta = {}_x\xi^y \\ 0 & \text{otherwise} \end{cases}$$

32-7. TO BE DONE

32-10. TO BE DONE

32-13. TO BE DONE

32-16. TO BE DONE

32-18. $j_{xy}(\xi) = \rho\{y - x\}$ if $\xi(y) = 0$; $d_x(\xi) = \sum_y \xi(y)\rho\{y - x\}$; other rates are 0

32-24. TO BE DONE