

ST521 Review Session 6, Fall 2009

1. Review of Taylor's theorem, Taylor series expansions and small-O notation.

Examples: $e^{\pm x}$, $\log(1 \pm x)$, $\frac{1}{(1 \pm x)}$.

2. Review of bivariate integration.

3. Ex 4.6

Answer: If Z is the waiting time. $P[Z \leq z] = 1 - \frac{1}{2}(1 - z)^2, 0 \leq z \leq 1$.

4. Ex 4.12

Answer: 0.25