

$$1. E[T(x)] = \int_0^{\infty} t \cdot f_{T(x)}(t) dt = \int_0^{\infty} t P_x dt$$

$$2. E[T(y)] = \int_0^{\infty} t f_{T(y)}(t) dt = \int_0^{\infty} t P_y dt$$

$$3. E[T(\bar{n})] = n$$

$$4. T(x; \bar{n}) = \begin{cases} T(x) & T(x) < n \\ n & T(x) \geq n \end{cases}$$

$$\begin{aligned} E[T(x; \bar{n})] &= \int_0^n t f_{T(x)}(t) dt + \int_n^{\infty} n f_{T(x)}(t) dt \\ &= \int_0^n t f_{T(x)}(t) dt + n \cdot {}_n P_x \end{aligned}$$

$$5. T(x; \bar{n}) = \begin{cases} T(x) & T(x) < n \\ \infty & T(x) \geq n \end{cases}$$

$$E[T(x; \bar{n})] = \infty$$

$$6. T(x; \bar{n}) = \begin{cases} \infty & T(x) < n \\ n & T(x) \geq n \end{cases}$$

$$E[T(x; \bar{n})] = \infty$$

$$7. E[K(x)] = \sum_{k=0}^{\infty} k \cdot P_r(K(x)=k) = \sum_{k=1}^{\infty} k P_x$$

$$8. E[K(y)] = \sum_{k=0}^{\infty} k P_r(K(y)=k) = \sum_{k=1}^{\infty} k P_y$$

$$9. E[K(\bar{n})] = n$$

$$10. K(x : \bar{n}) = \begin{cases} k(x) & k(x) < n \\ n & k(x) \geq n \end{cases}$$

$$E[K(x : \bar{n})] = \sum_{k=0}^{n-1} k P_r(K(x)=k) + \sum_{k=n}^{\infty} n \cdot P_r(K(x)=k)$$

$$= \sum_{k=0}^{n-1} k P_r(K(x)=k) + n \cdot {}_n P_x$$

$$11. E[K(x : \bar{\infty})] = \infty$$

} similar to continuous cases.

$$12. E[K(x : \bar{1})] = \infty$$

$$13. E[T(x:y)] = \int_0^{\infty} t \cdot f_{T(x:y)}(t) dt = \int_0^{\infty} t P_{x:y} dt = \int_0^{\infty} t P_x \cdot t P_y dt$$

$$14. E[T(\overline{x:y})] = \int_0^{\infty} t f_{T(\overline{x:y})}(t) dt = \int_0^{\infty} t P_{\overline{x:y}} dt = \int_0^{\infty} t P_x + t P_y - t P_{x:y} dt$$

$$15. E[K(X:Y)] = \sum_{k=0}^{\infty} k P_r(K(X:Y)=k) = \sum_{k=1}^{\infty} k P_x \cdot k P_y$$

$$16. E[K(\overline{X:Y})] = E[K(X)] + E[K(Y)] - E[K(X:Y)]$$

$$= \sum_{k=1}^{\infty} k P_x + k P_y - k P_x \cdot k P_y \quad (\text{Alternative way to solve } \overline{X:Y}, \text{ compared with$$

Q 14)

$$17. T(\overset{1}{X}:Y) = \begin{cases} T(X) & T(X) < T(Y) \\ \infty & T(X) \geq T(Y) \end{cases}$$

$$E[T(\overset{1}{X}:Y)] = \infty$$

$$18. T(X:\overset{2}{Y}) = \begin{cases} T(Y) & T(X) < T(Y) \\ \infty & T(X) \geq T(Y) \end{cases}$$

$$E[T(X:\overset{2}{Y})] = \infty$$

$$19. E[K(\overset{1}{X}:Y)] = \infty$$

$$20. E[K(X:\overset{2}{Y})] = \infty$$

} similar to continuous cases.