

1. False. The random variables have to be iid.
2. False, the random variables have to be independent in general. In contrast, remember  $E(X_1 + X_2) = E(X_1) + E(X_2)$  is always true regardless of whether they are independent.
3. (a) Both  $X_1$  and  $X_2$  have the same pmf:

$$\begin{array}{c|cc} x & 0 & 1 \\ \hline f(x) & \frac{1}{2} & \frac{1}{2} \end{array}$$

Thus they are identically distributed. Since they are independent (stated in the problem), these random variables are iid.

- (b)  $E(X_1 + X_2) = E(X_1) + E(X_2)$ , and this is always true for any random variables.  $E(X_1) = E(X_2) = 0 * \frac{1}{2} + 1 * \frac{1}{2} = \frac{1}{2}$ . Thus  $E(X_1 + X_2) = 1$ .
- (c) It doesn't really make sense, because the number of random variables ( $n = 2$ ) is too small to draw meaningful conclusions using the central limit theorem.