

Group \_\_\_\_\_ Names \_\_\_\_\_

### Group Quiz for Section 10.3

1. Let  $N$  be a Poisson random variable with parameter  $n$ , and let  $\{X_i\}_{i=1}^{\infty}$  be i.i.d. exponential random variables, independent of  $N$ , with parameter  $\lambda$ . What is  $\mathbb{E} \left[ \sum_{i=1}^N X_i \right]$ ? Where are you using that the  $X_i$  are independent of  $N$ ?