

76. Claim amounts for wind damage to insured homes are independent random variables with common density function

$$f(x) = \begin{cases} \frac{3}{x^4} & \text{for } x > 1 \\ 0 & \text{otherwise} \end{cases}$$

where x is the amount of a claim in thousands.

What is the expected value of the largest of the three claims?

- (A) 2025
- (B) 2700
- (C) 3232
- (D) 3375
- (E) 4500