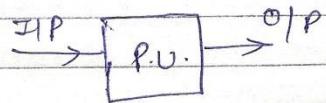


Exam 3-4 marks
always

Date 17/13
Page

Random Signals :-



System consists of I/P, O/P, P.U.

If I/P (excitation) & P.U. is known then analysis can be done.

Signal can be information / material / energy

Not a signal $f(t) = \sin t$

Not a signal $f(t) = \sin t \cdot v$

$$v(t) = \sin t \cdot v$$

Physical parameter changes sinusoidally with time

$$\rightarrow v(t) = g(t) \sin t \cdot v$$

Random signal] Undetermined $\therefore g(t)$ is unknown

$\rightarrow e^{\alpha t}$ is signal . Its value is growing if it is not static . It is not random now $\therefore e^{\alpha t}$ known.

eg Throwing a dice

$$\{1, 2, 3, 4, 5, 6\}$$

$$f(x) = 10f_i$$

$$f(f_i) = 10f_i$$

random variable.

Random Signal - Signal associated with random variable

$$\sin\{10f_i\}$$

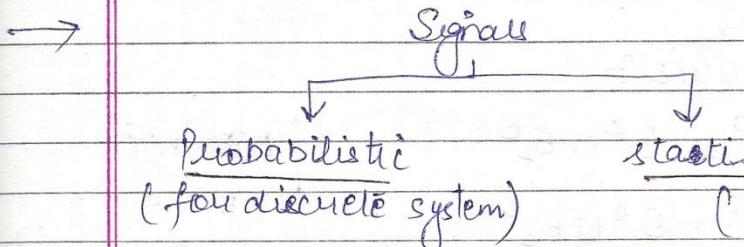
\rightarrow If random signal is I/P then O/P will also be random.

e.g. environmental conditions like noise

ECG | EEG signal low freq. signal / low magnitude signal

\therefore If interference (EM waves) - noise can be random.

Estimation is done to predict the noise to cancel it from previous evidence.



- No. of elements in sample space is ∞ - continuous
- Probability that today's temp. lying b/w $25-30^{\circ}\text{C}$ is easy to find than that at a particular temp like 27.1°C

Basic Concepts of Probability :-

random variable, sample space, event

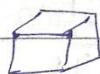
1) Equally likely events $\rightarrow \{P(E) = P(F)\} \nRightarrow E \neq F$
 $\text{if } E \neq F \rightarrow P(E) \neq P(F)$

2) Mutually exclusive events - Two events E and F are mutually exclusive if $E \cap F = \emptyset$
 $P(E \cap F) = 0$

3) Collectively exhaustive events - Two events E and F are collectively exhaustive if $E \cup F = S$



4) Independent events :



$(1, 2, \dots, 6)$

$(4, 5, 6, \dots, 9)$

$E_1 (2, 4, 6)$
 $E_1 \cap E_2 \neq \emptyset$

$E_2 (4, 6, 8)$

E_1 & E_2 are independent of each other.
Mutually exclusive events & independent events
have no relation.

De Morgan's rule :-

$$\begin{aligned} \rightarrow (E_1 \cup E_2)^c &= E_1^c \cap E_2^c \\ \rightarrow (E_1 \cap E_2)^c &= E_1^c \cup E_2^c \end{aligned}$$

$$\left\{ \begin{array}{l} P(E_1 \cup E_2)^c \\ P(E_1^c \cap E_2^c) = \\ 1 - P(E_1 \cup E_2) \end{array} \right.$$

$$A = n_A$$

$n \rightarrow ?$

$$P(A) = \frac{n_A}{n} \rightarrow \frac{200}{1000} = \frac{1}{5}$$

$$n_A' = 250$$

$$\lim_{n \rightarrow \infty} n_A \rightarrow n_A'$$

$$\boxed{P(A) = \lim_{n \rightarrow \infty} \frac{n_A}{n}}$$

Tossing a coin
 $P(H) = P(T) = \frac{1}{2}$

H T Two coins
2 2
Not certain

HHHTT ---
3 3 3
3 4 5 --- 1/2

PB If out of all possible jumbles of 'BIRD' a random word is picked. What is the probability that this word will start with letter 'B'?

$$\begin{array}{r} 4 \\ \times 3 \\ \hline 12 \end{array} \quad \begin{array}{r} 1 \\ \times 2 \\ \hline 2 \end{array} \quad \begin{array}{r} 1 \\ \times 1 \\ \hline 1 \end{array} \quad = 24$$

$$\begin{array}{r} 3 \\ \times 2 \\ \hline 6 \end{array} \quad \begin{array}{r} 1 \\ \times 1 \\ \hline 1 \end{array} \quad = \frac{1}{4}$$

Pb

Grade.	A	B	C	D
No. of students	10	20	30	40
$\frac{10}{100}$	= 0.1			

What is the probability
of students getting
grade A

AXIOMS OF PROBABILITY

$$(1) 0 \leq P(E) \leq 1$$

$$(2) P(S) = 1$$

(3) For any sequence of mutually exclusive events

E_1, E_2, \dots, E_n
then probability of $[E_i \cap E_j = \emptyset \text{ if } i \neq j]$

$$P(\cup_i E_i) = \sum P(E_i)$$

$$\left[\begin{array}{l} P(A \cup B) = P(A) + \\ P(B) - P(A \cap B) \end{array} \right]$$

{1, 2, 3, 4, 5, 6}

$$n(E_1) + n(E_2) + \dots + n(E_6) = n$$

$$\frac{n(E_1)}{n} + \frac{n(E_2)}{n} + \dots + \frac{n(E_6)}{n} = 1$$

$$P(E_1) + P(E_2) + \dots + P(E_6) = 1$$

Complete: No. of trials must be equal to or greater than No. of events. (= when No. of outcomes are equal to Sample Space)

Pb

	R	B	W	G
	10	20	40	30

& Characters

$$P(R) = 0.1 \quad P(B) = 0.2 \quad P(W) = 0.4 \quad P(G) = 0.3$$

Weight +
Colour

1g	5	10	25	0	40
2g	5	5	0	10	20
3g	0	5	15	20	40

Joint Probability $P(G, 3) = \text{Prob. that ball is green \& has weight } 3g$

$$P(G, 3) = \frac{3}{100} = 0.03$$

Conditional prob. $P(G|3) = \text{Probability that ball is green given that weight is } 3g$

$$= \frac{20}{40} = 0.5$$

Marginal prob. $P(G_1) = \frac{30}{100} = 0.3$

$$P(3) = \frac{40}{100} = 0.4$$

$$\begin{aligned} P(A, 3) &= P(G|3) \cdot P(3) \\ &= 0.5 \times 0.4 = 0.2 \end{aligned}$$

$$\rightarrow P(E \cap M) = P(E|M) \cdot P(M)$$

If E & M are independent events then

$$P(E|M) = P(E)$$

$$P(E \cap M) = P(E) \cdot P(M)$$

$$\rightarrow P(A|M) = \begin{cases} \frac{P(A \cap M)}{P(M)} & \text{if } P(M) \neq 0 \\ \text{Not definite} & \text{if } P(M) = 0 \end{cases}$$

i.e. M & should not be impossible event

$$\rightarrow P(A \cap M) = P(A|M) \cdot P(M)$$

$$= P(M|A) \cdot P(A)$$

$$\rightarrow P(A|M) = P(A) \quad \text{if A and M are independent events}$$

PB $S = \{BB, BG, GB, GG\}$

What is prob. that the first child as well as second child is girl

Q2 What is the prob. that both children are guilty given that 1st child is guilty?

i) $\frac{1}{4}$

ii) $A = \{\text{GG}\} \quad B = \{\text{GG}, \text{GB}\}$

$$A(A/B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{1}{4}}{\frac{1}{2}} = \frac{1}{2}$$

Pb. If $P(A/M)$ represents conditional prob. of A. Given M
Which of following options are true?

- a) $P(A/M) > 0$ ✓ c) $P\{A \cup B\}/M\} = P(A/M) + P(B/M)$
if A & B are mutually exclusive
- b) $P(S/M) = 1$
- c) None

Check axioms

$$\frac{P(A \cup B)/M)}{P(M)} = \frac{P(A/M)}{P(M)} + \frac{P(B/M)}{P(M)}$$

distributive property

$$= P(A/M) + P(B/M)$$

Pb An examination consists of two papers Paper 1 & Paper 2
Prob. of failing in Paper 1 is 0.3 and if that
in paper 2 is 0.2. Given that student
has failed in Paper 1 the prob. of failing
in paper 2 is 0.6. Prob. of student
failing in both papers is?

$$P(1) = 0.3 \quad P(2) = 0.2$$

$$P(1/2) = 0.6 \quad P(1 \cap 2) = ?$$

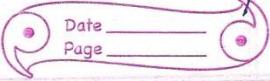
$$P(1 \cap 2) = P(1/2) P(2)$$

$$= 0.6 \times 0.2$$

$$= 0.12$$

Certain event $P(A|m) = 1$

A is
sample space



Pb If P & Q are two random events then which of following is true?

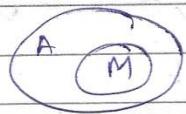
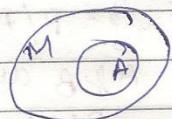
- a Independence of P & Q implies that $P(P \cap Q) = P(P)P(Q)$
- b Prob. $P(P \cup Q) > P(P) + P(Q)$ Since $P(P \cap Q) = 0$
- c If P and Q are mutually exclusive events then they must be independent

d $P(P \cap Q) \leq P(P) / P(Q)$ Equality condition when subset

$$P(A \cap M) = P(A|M)P(M)$$

$A \subset M$

$A \supset M$



$$P(A) = P(A|M)P(M)$$

$$P(M) = P(A|M)P(M)$$

$$P(A|M) = \frac{P(A)}{P(M)}$$

$$P(A|M) = 1$$

Pb

dice value

D.V. 1 2 3 4 5 6

Prob. $\frac{1}{4}$ $\frac{1}{8}$ $\frac{1}{8}$ $\frac{1}{8}$ $\frac{1}{8}$ $\frac{1}{4}$

loaded dice

i.e. unfair dice

non-uniform

distribution of weight

If 3 identical dice are thrown

The prob. of occurrence of event {1, 5, 6}

$$\frac{1}{4} + \frac{1}{8} + \frac{1}{4} = \frac{3}{8} \neq P(1 \cap 5 \cap 6) = P(1) \times P(5) \times P(6) \quad \because \text{all are independent}$$

$$P(1 \cap 5 \cap 6) = \frac{1}{4} \times \frac{1}{8} \times \frac{1}{4} = \frac{1}{128}$$

Pb A fair dice is rolled twice. What is probability that an odd No. will follow an even No?

$$P(E) = P(\text{ONE}) P(\text{TWO}) = P(\text{EVEN}/E) = \frac{P(\text{EVEN})}{P(E)}$$



Pb A fair coin is tossed 10 times. What is the prob. that only first two tosses will give head?

$$\{HHTT \dots T\}$$

Total elements in sample space = 2^{10}

$$= \frac{1}{2^{10}}$$

$$P(H) \times P(H) \times P(T) \dots P(T)$$

∴ they are independent

Pb A single dice is thrown at twice. What is the probability that sum is neither 8 nor 9?

1 - either 8 or 9

$$1 - \frac{2}{36} = 1 - \frac{1}{18} = \frac{3}{4}$$

Pb

A box contains 4 washers, 3 nuts & 4 bolts. Items are drawn from box at random one at a time without replacement. What is prob. of drawing 2 washers first followed by 3 nuts and then 4 bolts.

W N B
2 3 4

[W|W|N|N|N|B|B|B|B]

$$\frac{2}{9} \times \frac{1}{8} \times \frac{3}{7} \times \frac{2}{6} \times \frac{1}{5} \times \frac{4}{4} \times \frac{3}{3} \times \frac{2}{2} \times \frac{1}{1} =$$

Pb

A box contains 4 white & 3 red balls. In succession two balls are randomly selected & removed from box. Given that 1st removed ball is white what is prob. that 2nd ball is red?

$$\begin{array}{l} WW \\ RR \\ RW \\ WR \\ RW \end{array} = \frac{2}{7} \times \frac{1}{6}$$

W

WWWRRR

$$P(R) = \frac{3}{6} = \frac{1}{2}$$

$$\frac{P(R) \cdot P(R)}{P(W)} = \frac{\frac{3}{6} \cdot \frac{2}{5}}{\frac{4}{7}} = \frac{1}{2}$$

Pb

Prob. of an event, $P(A) = 1$, $P(B) = 1/2$. Then value of $P(A|B)$ and $P(B|A)$ if A & B are independent.

$$P(A|B) = P(A) = 1, \quad P(B|A) = P(B) = 1/2$$

* Pb

Aishwarya studies either C.S.B./Maths on a day.

If she studies C.S. on a day then prob. that she studies Maths next day is 0.6

If she studies Maths on a day then prob. that she studies C.S. next day is 0.4

Given that she studies C.S. on Monday

What is prob. she studies C.S. on Wednesday?

$$P(M|C.S.) = 0.6, \quad P(C.S|M) = 0.4$$

$$0.6 = P(M|C.S.) = \frac{P(M \cap C.S.)}{P(C.S.)}$$

$$\frac{P(M \cap C.S.)}{P(M)} = 0.4$$

$\frac{0.6}{0.6} \text{ (3)}$

$$0.6 \cdot P(C.S.) = P(M \cap C.S.).$$

M T W

C M C

$\frac{2}{8}$

C C C

$$P(C \cap M \cap N \cap C) + P(C \cap N \cap M \cap C)$$

$$P(C \cap N \cap M)$$

$$\frac{P(M|C) P(C)}{0.6}$$

$$P(C \cap N \cap E) = P(C/E) \cdot P(E)$$

$$\cancel{P(C/M) \cdot P(E)}$$

$$= \frac{P(C/E) \cdot P(E)}{0.4 \times 0.6}$$

$$\approx 0.24$$

$$P(C \cap N \cap C)$$

$$\frac{P(C/C) P(C)}{1 - P(M/C)}$$

$$0.4 \times \cancel{0.4} = 0.4$$

$$P(C \cap N \cap E) = P(C/E) \cdot P(E)$$

$$= P$$

Total Probability - If sample space S is collection of events $A_i = \{A_1, A_2, \dots, A_n\}$

$$A_i \cap A_j = \emptyset \quad i \neq j \quad \text{exclusive}$$

$$\bigcup_i A_i = S \quad \text{collectively exhaustive}$$

then $P(B) = P(B/A_1) \cdot P(A_1) + P(B/A_2) \cdot P(A_2) + \dots + P(B/A_n) \cdot P(A_n)$

$$\begin{aligned} & P(P) \xrightarrow{P(B/P)} B \\ S & \xrightarrow{P(Q)} Q \xrightarrow{P(B/Q)} B \\ & = P(B \cap P) \xrightarrow{S} \\ & P\{B \cap (\bigcup A_i)\} \quad P\{B \cap S\} = P\{B\} \end{aligned}$$

$$\Rightarrow P(B) = P(P) \cdot P(B/P) + P(Q) \cdot P(B/Q)$$

$$\begin{aligned} P(P/B) &= \frac{P(B \cap P)}{P(B)} \\ &= \underline{P(B/P) \cdot P(P)} \end{aligned}$$

PB We have two bags: Bag 1 contains 2 Red & 5 Green Marbles. Bag 2 contains 2 Red & 6 Green Marbles. A person tosses a coin & if it is Head goes to bag 1 and draws a marble & if it is tail goes to bag 2 and draws a marble.

- (i) What is prob. that marble drawn is red
- (ii) Given that marble drawn is red what is prob. that it came from bag 1.

Pb 3 companies X, Y, Z supply computers to a university. The percentage of computers supplied by them and the probability of those being defective are given.

Comp.	% age	Prob. (defective)
X	60	0.01
Y	30	0.02
Z	10	0.03

(i) Given that a comp. is defective what is prob. that it was supplied by company Y.

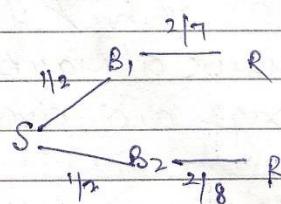
Pb Consider a company that assembles comp. The prob. of a faulty assembly of any comp. is P . The company subjects each comp. to a testing process. This testing process provides correct result of any comp. with prob. of Q .

(i) What is the prob. that a comp. is being declared faulty?

(ii) What is prob. that a comp. is being declared non faulty?

(iii) If comp. is declared as non faulty comp. then what is prob. that comp. is actually faulty.

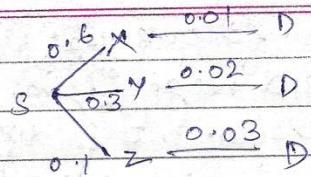
Solu.



$$(i) P(R) = \frac{1}{2} \times \frac{2}{7} + \frac{1}{2} \times \frac{2}{8} = \frac{1}{7} + \frac{1}{8} = \frac{15}{56}$$

$$(ii) P(B_1|R) = \frac{P(B_1 \cap R)}{P(R)} = \frac{\frac{1}{2} \times \frac{2}{7}}{\frac{15}{56}} = \frac{8}{15}$$

Solu2



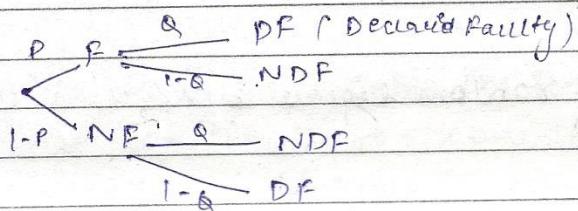
$$P(Y/D) = \frac{P(Y \cap D)}{P(D)}$$

$$= \frac{0.3 \times 0.02}{(0.6 \times 0.01) + (0.3 \times 0.02) + (0.1 \times 0.03)}$$

$$= \frac{0.006}{0.006 + 0.006 + 0.003} = \frac{0.006}{0.015} = \frac{2}{5}$$

$$= 0.4$$

Solu3.



$$(i) P(DF) = PQ + (1-P)(1-Q)$$

$$(ii) P(NDF) = P(1-Q) + (1-P)Q$$

$$(iii) P(F/NDF) = \frac{P(F \cap NDF)}{P(NDF)} = \frac{P(1-Q)}{P(1-Q) + (1-P)Q}$$

RANDOM VARIABLE: A random variable is one which is assigned a value corresponding to every outcome of a random exp.

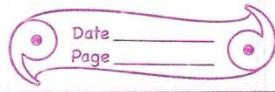
e.g. $\{ \dots \}$
 $X(\epsilon)$

RANDOM SIGNAL- A signal / information carrier which is dependent on random variable.
 $\sin X(\epsilon)$

Random signal is also known as sample func.

RANDOM PROCESS- It is the process which generates random signals.
It is denoted by $\{x(t)\}$

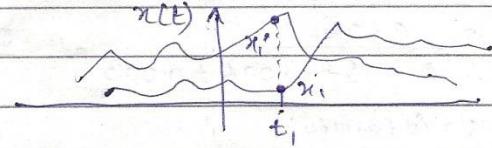
Noise



e.g. $x(t)$

We need to filter so that noise is removed and we get original signal.

Suppose 100 instruments of different values are used. They will give different signals.



(constant time) At t , value of random signals is x_i , x_i is random variable

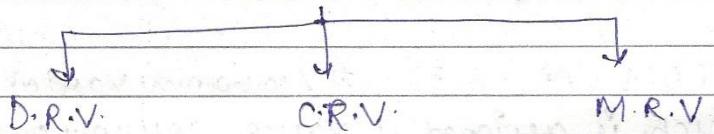
ENSEMBLE: It is special process in which probabilistic value is assigned corresponding to each sample signal.

- It is denoted as $\{x_i(t), P(x_i(t)) \forall i\}$

→ All ensembles are random process but not vice versa.

→

Random Variable



1 Discrete Random Variable (D.R.V.):

e.g. $\{1, 2, 3, 4, 5, 6\}$

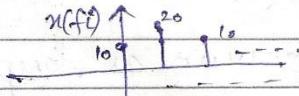
$$X(f_i) = 10^i$$

f_i is face value

X is random variable

$$n = 10, 20, 30, 40, 50, 60$$

i.e. discrete value of n . \therefore It is D.R.V.



2 Continuous Random Variable (C.R.V.): - If dice is thrown at fraction of nanosec. No doubt

it has interval of fraction of nano sec. but it is approx. continuous.

rigid ↑

↓

e.g. temp. variation is random & continuous.

$f(T_0)$ is C.R.V.

3 Mixed Random Variable (M.R.V.) : There is piece wise continuity i.e. sometimes continuous & sometimes discrete.

Main concern of ours is C.R.V.

No. of
events

probability of finding in a interval is easy or it exists. But at a particular point probability cannot be found in C.R.V.
 $(1/100) = 0$

$$P(x) = P(X \leq x)$$

* $X \leq x$ represents set of outcomes & such that $X \leq x$

$x_1 \leq X \leq x_2$ ie events within this interval remaining all other sample space

$$X \geq x_2$$

$$\begin{aligned} P(X \geq x_2) &= 1 - P(X \leq x_2) \\ &= 1 - P(x) \end{aligned}$$

$$P(\infty) = P(X < \infty) = 1 \quad \text{certain event}$$

$$P(-\infty) = P(X > -\infty) = 0 \quad \text{impossible event}$$

e.g. for dice exp, outcomes are $\{f_1, f_2, f_3, \dots, f_6\}$

$$X(f_i) = i$$

Find prob. of

- (i) $P(X \leq 35)$
- (ii) $P(X = 35)$
- (iii) $P(X \leq 5)$
- (iv) $P(X = \infty)$
- (v) $P(X = -\infty)$
- (vi) $P(X = 40)$

$$X(f_i) = \{10, 20, 30, 40, 50, 60\}$$

$$(i) P(X \leq 35) = \frac{3}{6} = 1/2$$

$$(ii) P(X = 35) = 0 \quad (\text{Available event} = \emptyset)$$

$$(iii) P(X \leq 5) = 0$$

$$(iv) P(X = \infty) = 0 \quad [\text{it is discrete R.V.}]$$

$$(v) P(X = -\infty) = 0$$

$$(vi) P(X = 40) = 1/6$$

$$F_X(x) = P\{X \leq x\}$$

$F_X(x) \rightarrow$ Probability Distribution Function
denoted as P.D.F

e.g. Throwing a coin $X(H) = 1, X(T) = 0$

$$(i) P\{X > 1\} = 0$$

(ii) $P\{X < a \wedge a \geq 1\}$

~~$\frac{1}{2}$~~ $\{b, t\}$

$$= \frac{1}{2} = 1$$

(ii) $P\{X < b \wedge 0 \leq b \leq 1\}$

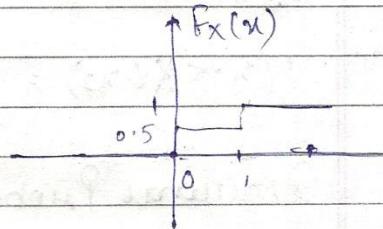
~~$\frac{1}{2}$~~ $\{t\}$

$$= \frac{1}{2}$$

(iv) $P\{x \leq c \wedge c < 0\}$

$$= \emptyset$$

$$\therefore P\{x \leq c \wedge c < 0\} = 0$$



Properties of P.D.F:-

(i) $F(\infty) = 1$ $P(X \leq \infty) = 1$

(ii) $F(-\infty) = 0$ $P(X \leq -\infty) = 0$

(iii) $x_1 > x_2 \Rightarrow F(x_1) \geq F(x_2)$ $P(X \leq x_1) \geq P(X \leq x_2)$
It means P.D.F. is non-increasing
Non-decreasing type of func. (\uparrow if ∞)

(iv) $P(x_1 < X \leq x_2) = F(x_2) - F(x_1)$

* (v) $F(x^+) = F(x)$ (True for both continuous & discrete R.V.)

* (vi) $P(X=x) = F(x) - f(x^-)$ [for D.R.V. only] $f(x) = F(x^-)$

(vii) $P\{x_1 \leq X \leq x_2\} = F(x_2) - F(x_1^-)$

Probability Density Function (p.d.f)

$$f_X(x) = \frac{d}{dx}\{F_X(x)\} \geq 0$$

[$\because F_X(x)$ is
non-increasing]

Properties-

$$1) f_X(u) \geq 0 \quad \forall u$$

$$2) F_X(x) = \int_{-\infty}^x f_X(u) du \quad \left[\frac{F_X(\infty) - F_X(-\infty)}{0} \right]$$

$$3) \int_{-\infty}^{\infty} f_X(u) du = 1$$

$$4) P(x_1 < X \leq x_2) = F_X(x_2) - F_X(x_1) = \int_{x_1}^{x_2} f_X(u) du$$

Conditional Probability Distribution function

$$(1) F(x/M) = P\{X \leq x/M\} = \frac{P\{X \leq x\} \cap M}{P(M)}$$

$$(2) F(\infty/M) = \frac{P(\infty \cap M)}{P(M)} = 1$$

$$(3) F(-\infty/M) = 0 \quad \therefore \frac{P(-\infty \cap M)}{P(M)} = 0$$

$$(4) F(x_1 < X \leq x_2/M) = F(x_2/M) - F(x_1/M)$$

for discrete
 $x_1 < x \leq x_2$
 $F(x_2/M) = F(x_1/M)$

Conditional Probability Density Function (pdf)

$$f(x/M) = \frac{d}{dx} F(x/M)$$

eg A dice is thrown $M = \{f_2, f_4, f_6\}$

$$x(f_i) = 10i$$

$$F(x/M) = ?$$

$$(i) \forall X > 60$$

$$\{X \leq x\} = \{10, 20, 30, 40, 50, 60\}$$

$$\{X \leq x\} \cap M = \{f_2, f_4, f_6\}$$

$$P\{X \leq x/M\} = 1$$

$$(ii) \forall 40 \leq X \leq 60$$

$$\{X \leq x\} = \{f_1, f_2, f_3, f_4, f_5\}$$

$$\{X \leq x\} \cap M = \{f_2, f_4\}$$

$$F(x/M) = \frac{2/6}{3/6} P(M)$$

$$= \boxed{2/3}$$

(ii) $A \cap 20 < X \leq 40$

$$\{f_1, f_2, f_3, f_4\}$$

$$P(X/A) = \frac{2/6}{3/6} = \frac{2}{3}$$

(ii) $A \cap 20 < X \leq 20$

$$\{f_1\}$$

$$= 0$$

Total probability:

$$\sum_{i=1}^n P(a_i) = \sum_{i=1}^n P(a_i) \cdot P(a_i/a)$$

mutually exclusive
collectively exhaustive

$$P(X \leq x) = P(X \leq x/a_1) P(a_1) + \dots + P(X \leq x/a_n) P(a_n)$$

$$\begin{aligned} \text{Base Theorem } P(a/x \leq x) &= \frac{P(X \leq x/a) \cdot P(a)}{P(X \leq x)} \\ &= \frac{P(x/a) \cdot P(a)}{P(x)} \end{aligned}$$

$$\begin{aligned} P(a/x_1 < X \leq x_2) &= \frac{[P(x_2/a) - P(x_1/a)] P(a)}{P(x_2) - P(x_1)} \\ &= \frac{[F(x_2/a) - F(x_1/a)] P(a)}{F(x_2) - F(x_1)} \end{aligned}$$

$$P(a/x=x) = \frac{P(X=x/a) \cdot P(a)}{P(X=x)} = \frac{F(x=x/a) \cdot P(a)}{F(x=x)}$$

In continuous R.V. $P(X=x)$ is NOT defined

∴ Modification is needed

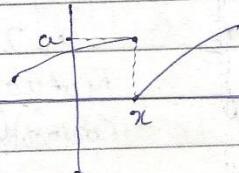
$$x_2 = x + \epsilon, \quad x_1 = x$$

$$P(a/x_1 < X \leq x_2) = \frac{F(x_2 + \epsilon/a) - F(x_1/a)}{F(x_2 + \epsilon) - F(x_1)}$$

$$\frac{\int f(x/a)dx}{\int f(x)dx} = \frac{f(x/a)}{f(x)}$$

if $F(x) = 0$ then $F'(x)|_{x=a} \neq 0$ always

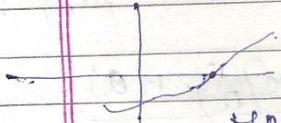
[where slope is not zero $\frac{df}{dx}|_{x=a} \neq 0$]



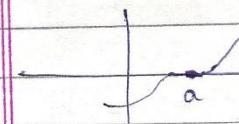
$$0 - a = -a$$

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta x} = -a \frac{df}{dx}$$

$$-a \lim_{\Delta x \rightarrow 0} \frac{\Delta x}{\Delta x} = -a \frac{dx}{dx} = -a \delta(x)$$



Hence also $F'(x)|_{x=a} \neq 0$



Hence $F'(x)|_{x=a} = 0$

$$\text{Hence } P(A/x=a) = \frac{f(x/A) \cdot P(A)}{f(x)}$$

$$P(A) = \int_{-\infty}^{\infty} P(A/x=x) f(x) dx \quad [\text{C.R.V}]$$

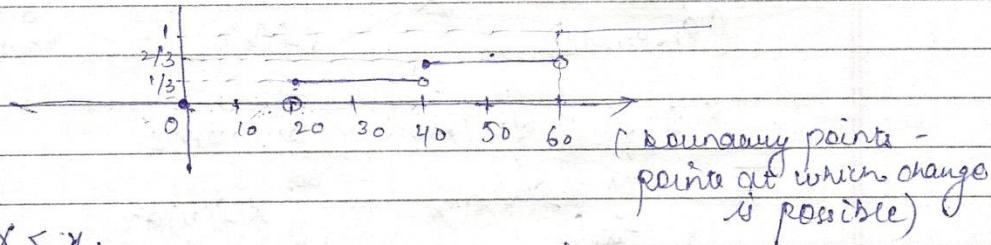
$$\therefore P(A/x=A) = \frac{P(A/x=x) f(x)}{P(A)} \quad \begin{matrix} \text{Base Thm in} \\ \text{C.R.V} \end{matrix}$$

Changes are possible in discrete but not in continuous
[equality]

$F(x/M)$ When value varies from $-\infty$ to ∞
 $0 \leq F(x/M) \leq 1$

PDF plot of previous example

$$M = \{f_2, f_4, f_6\}$$



2
 $x < x_1$
 $x_1 \leq x < x_2$
 $x_2 \leq x < x_3$
 $x_3 \leq x < x_4$

$f(x)$ may not be equal to $f(0)$ due to discrete

Since PDF is non-decreasing & starts from left

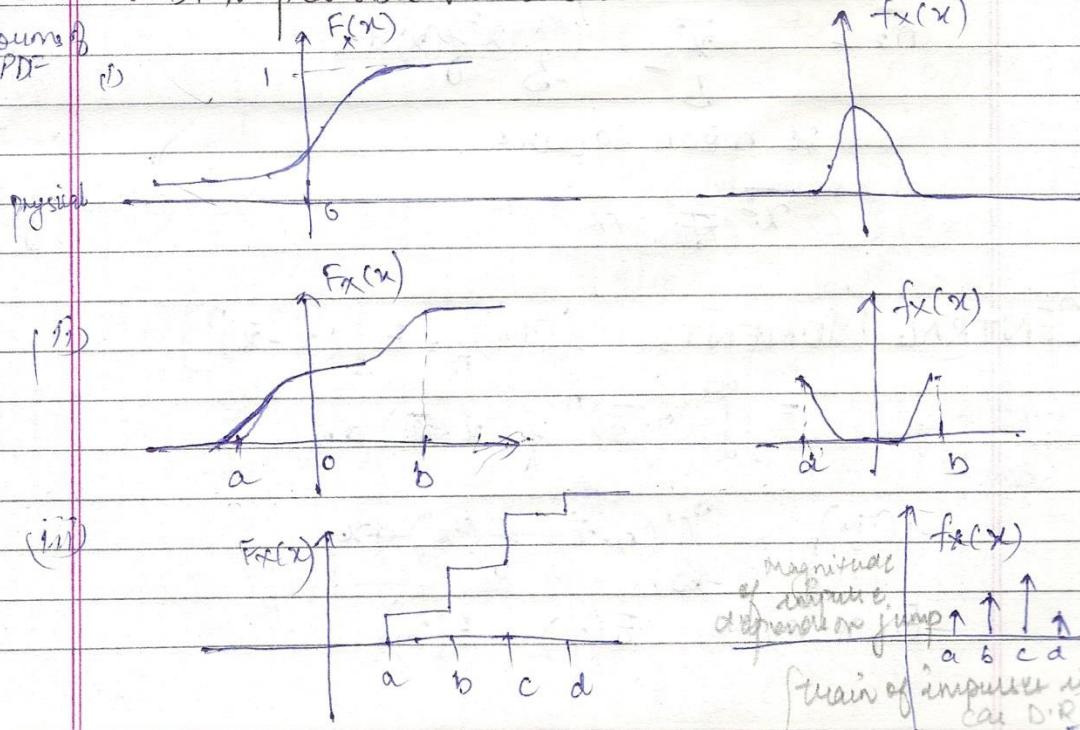
We can't start from left

$x \leq x_1$
 $x_1 \leq x \leq x_2$
 $x_2 \leq x \leq x_3$
 $x_3 \leq x \leq x_4$
 $x_4 \leq x$

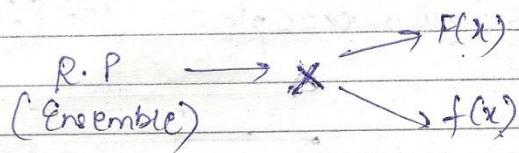
∴ there occurs problem
 $20x \leq 40$

PDF's possible variation

3 forms of PDF



MEAN VALUE :-



$X \rightarrow$ sample func/
random variable.

Value of x at
particular instant

X is func. of x / random outcome

$$\bar{x} = \frac{\int_{-\infty}^{\infty} x f(x) dx}{\int_{-\infty}^{\infty} f(x) dx} = \int_{-\infty}^{\infty} x f(x) dx$$

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

\bar{x} = expected value of X = $E(X)$
(Mean of random variable)

$$E(g(x)) = \bar{g(x)}$$

$g(x)$ - random variable
on random function

$$\text{if } g(x) = x^n \text{ then } \bar{g(x)} = \int_{-\infty}^{\infty} x^n f(x) dx = \bar{x}^n$$

$$\text{Put } n=1 \quad \bar{x} = \int_{-\infty}^{\infty} x f(x) dx$$

$$n=2 \quad \bar{x}^2 = \int_{-\infty}^{\infty} x^2 f(x) dx$$

mean square

$$\bar{x}^2 \neq \bar{x}^2$$

\bar{x}^2 (square of mean)

$$\text{CENTRAL MOMENT: } (CM)_n = E[(x - \bar{x})^n]$$

$$= \int_{-\infty}^{\infty} (x - \bar{x})^n f(x) dx$$

$$(CM)_1 = \int_{-\infty}^{\infty} (x - \bar{x}) f(x) dx$$

$$E(x - \bar{x}) = E(x) - E(\bar{x})$$

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$$\int_{-\infty}^{\infty} xf(x)dx - \int_{-\infty}^{\infty} \bar{x} f(x)dx$$
constant

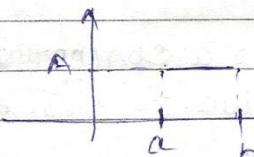
$\bar{x} = \bar{x}$
 $= 0$

$(C.M)_2 = E(x-\bar{x})^2 = E(x^2 + \bar{x}^2 - 2x\bar{x})$
 $= \int_{-\infty}^{\infty} x^2 f(x)dx + \int_{-\infty}^{\infty} \bar{x}^2 f(x)dx - \int_{-\infty}^{\infty} 2x\bar{x} f(x)dx$
 $= \bar{x}^2 + \bar{x}^2 - 2\bar{x}\bar{x} = \bar{x}^2 + \bar{x}^2 - 2\bar{x}^2$
 $= \bar{x}^2 - \bar{x}^2 \neq 0$

$(C.M)_2 = \bar{x}^2 - \bar{x}^2$ is known as variance of R.V x
 represented as σ^2

σ represents standard deviation, $\sigma = \sqrt{\bar{x}^2 - \bar{x}^2}$

P.D.F. $f(x) = \begin{cases} A & a < x < b \\ 0 & \text{otherwise} \end{cases}$ Find \bar{x} ,
draw P.D.F. for x

Uniform density func.


To find value of A
 $A(b-a) = \int_{-\infty}^{\infty} f(x)dx$
 $[A \text{ is eq}]$

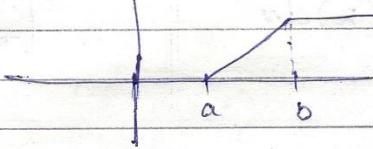
$A = \frac{1}{b-a}$

$\bar{x} = \int_{-\infty}^{\infty} x f(x)dx = \int_a^b x \frac{1}{b-a} dx = \frac{1}{b-a} \left[\frac{x^2}{2} \right]_a^b$

$= \frac{1}{b-a} \left[\frac{b^2 - a^2}{2} \right] = \frac{b+a}{2}$

$F_X(x)$

(ii)



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Standard density func. values are given

Pb \bar{x}^2

$$\begin{aligned} \int_a^b x^2 f(x) dx &= \int_a^b x^2 \cdot \frac{1}{b-a} dx = \frac{1}{b-a} \int_a^b x^3 dx \\ &= \frac{1}{3(b-a)} [b^3 - a^3] = \frac{(b-a)^2}{3} = -\frac{b^2 + a^2 + ab}{3} \\ &= \frac{b^2 + a^2 + ab}{3} \end{aligned}$$

$$\begin{aligned} \sigma^2 &= \bar{x}^2 - \bar{x}^2 = \frac{b^2 + a^2 + ab}{3} - \left(\frac{b+a}{2}\right)^2 \\ &= \frac{4(b^2 + a^2 + ab)}{12} - \frac{3b^2 + 3a^2 + 6ab}{12} \\ &= \frac{b^2 + a^2 - 2ab}{12} = \frac{(b-a)^2}{12} \end{aligned}$$

$$\sigma = \frac{b-a}{\sqrt{12}}$$

Uniform density func. is just a conceptual. It is not part of physical values in real life.
 \therefore Slope of P.D.F. is known.

Discrete type distribution func.

e.g.

X	1	2	3	4	5	6
$P(X)$	$1/6$	$1/6$	$1/6$	$1/6$	$1/6$	$1/6$

(i) $P(X=3)$

$$1/6$$

(ii) $P(X \geq 3)$

$$\begin{aligned} &\frac{1}{6} + \frac{1}{6} + \frac{1}{6} + \frac{1}{6} \\ &= \frac{4}{6} = \frac{2}{3} \end{aligned}$$

(iii) $P(X \leq 3)$

$$\frac{3}{6} = \frac{1}{2}$$

In discrete $E(X) = \sum$
 conti. $E(X) = \int$

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(iv) $P(X \geq 4) = 1/2$

Find $E(X)$, variance

$$E(X) = 1 \cdot \frac{1}{6} + 2 \cdot \frac{1}{6} + 3 \cdot \frac{1}{6} + 4 \cdot \frac{1}{6} + 5 \cdot \frac{1}{6} + 6 \cdot \frac{1}{6}$$

$$\bar{x} = \frac{21}{6} = 3.5$$

$$\overline{x^2} = x_1^2 f(x_1) + x_2^2 f(x_2) + x_3^2 f(x_3) + \dots + x_6^2 f(x_6)$$

$$= 1 \times \frac{1}{6} + 4 \times \frac{1}{6} + 9 \times \frac{1}{6} + 16 \times \frac{1}{6} + 25 \times \frac{1}{6} + 36 \times \frac{1}{6}$$

$$= \frac{1}{6} + \frac{4}{6} + \frac{9}{6} + \frac{16}{6} + \frac{25}{6} + \frac{36}{6} = \frac{91}{6}$$

$$\overline{x^2} = \left(\frac{21}{6}\right)^2$$

$$\sigma^2 = \frac{91}{6} - \left(\frac{21}{6}\right)^2 = 0.917$$

$$\sigma = 1.707$$

Pb An examination paper has 150 MCQs of 1 mark each with each Ques. having 4 choices. Each incorrect ans. fetches -0.25 marks. Suppose 1000 students selects all their ans. randomly with uniform probability. The sum total of expected Marks obtained by all these students?

E Correct ans. Incorrect ans.

$$P(E) = 1/4 \quad 3/4$$

$$\text{Marks} \quad 1 \quad -0.25$$

$$\bar{x} = 1 \times \frac{1}{4} - \frac{3}{4} \times 0.25 = \frac{1}{16}$$

(Mean value of marks obtained by 1 student in Paper.)

∴ Mean value of marks obtained by 1000 students in 150 Ques. = $\frac{1}{16} \times 1000 \times 150 = 9375$

In physical logically we cannot assign probabilistic values.
Systemically we use standard distribution func.

1 Binomial Distribution Function :- It is applicable under particular conditions :-

(a) If only two outcomes are possible :-
Success / Failure
(P) (1-P)

(b) Each trial is statistically independent i.e. outcome of 1 trial doesn't influence subsequent trials.

[If ball taken from bag are replaced]

Under these conditions

$$P(X=x) = {}^n C_x P^x (1-P)^{n-x}$$

n = no. of trials
P = prob. of obtaining x times success in n trials

Q 10 dice are thrown. What is prob. of getting exactly 2 6's?

$${}^{10} C_2 \left(\frac{1}{6}\right)^2 \left(\frac{5}{6}\right)^8 = 0.2907$$

Q A slot has 10% defective items. 10 items are selected randomly from this slot. Prob. that exactly 4 of selected items are defective?

$${}^{10} C_4 (0.1)^4 (0.9)^6 = 0.1937$$

Q A coin is tossed 4 times. What is prob. of getting head exactly 3 times?

$${}^4 C_3 \left(\frac{1}{2}\right)^3 \left(\frac{1}{2}\right)^1 = 0.25$$

Q) 3 coins are tossed simultaneously. Prob. of getting at least 1 head?

$$1 - \left[{}^3 C_0 \left(\frac{1}{2}\right)^0 \left(\frac{1}{2}\right)^3 \right] = \frac{7}{8}$$

Q) A fair coin is tossed independently 4 times. The prob. of event the no. of times heads showed up is more than no. of times tails are showed up?

$$\begin{aligned} & {}^4 C_4 \left(\frac{1}{2}\right)^4 \left(\frac{1}{2}\right)^0 + {}^4 C_3 \left(\frac{1}{2}\right)^3 \left(\frac{1}{2}\right)^1 \\ &= \left(\frac{1}{2}\right)^4 + \left(\frac{1}{2}\right)^3 \times 2 = \frac{5}{16} \end{aligned}$$

Q) If a fair coin is tossed 4 times. What is prob. that 2 heads and 2 tails will be the result?

$${}^4 C_2 \left(\frac{1}{2}\right)^2 \left(\frac{1}{2}\right)^2 = \frac{3}{8} = 0.375$$

2) Hypergeometric distribution - It is used when prob. changes trial to trial

[e.g. taking out ball from bag without replacement]

$$E(X) = n \left(\frac{x}{N} \right)$$

e.g. There are 25 calculators in box. 2 of them are defective. Suppose 5 cal. are randomly picked for inspection. Each has same chance of being selected. What is prob. that only 1 of defective cal. will be included in inspection?

$$\begin{array}{c} 2 \swarrow \uparrow \searrow 23 \\ \quad \quad \quad 5 \\ 1 \quad \quad \quad 4 \end{array} \quad P = \frac{{}^2 C_1 \cdot {}^{23} C_4}{25 C_5} = \frac{1}{3}$$

e.g. A box contains 5 black & 3 red balls. Two balls are randomly picked one after another from box without replacement. Find the prob for both balls being red without replacement?

$$\frac{5}{10} \times \frac{4}{9} = \frac{5C_2 \cdot 5C_0}{10C_2} = \frac{2}{3}$$

e.g. From a pack of regular plain cards, two cards are drawn at random. What is prob. that both cards are king if first card king is not replaced?

$$\frac{4}{52} \times \frac{3}{51} = \frac{4C_2 \cdot 48C_0}{52C_2} = \frac{1}{221}$$

e.g. A box contain 20 defective and 80 are non defective. If 2 items are selected at random without replacement. What will be prob. that both items are defective?

$$\frac{20}{100} \times \frac{19}{99} = \frac{20C_2 \cdot 80C_0}{100C_2} = \frac{19}{495}$$

3. Poisson Distribution:

$$P(X=x) = \frac{e^{-\lambda} \cdot \lambda^x}{x!}, \lambda > 0$$

λ = avg. no. of occurrence of an event in an observation period of Δt

$$\lambda = \alpha \Delta t$$

rate of happening of an event

i) $E(x) = \lambda$

ii) $\sigma^2 = \lambda$

when P.D.F = $\frac{e^{-\lambda} \lambda^x}{x!}, \lambda > 0$

e.g. A certain airport receives on an avg. 4 aircrafts per hour. What is prob. that no aircraft lands in a particular instant of 2 hours?

$$\lambda = 4, \Delta t = 2$$

$$\therefore \lambda = 8$$

$$P(X=0) = \frac{e^{-8} \cdot 8^0}{0!} = e^{-8}$$

For Continuous Random Variable

e.g. If a pdf of a random variable x is given

$$f(x) = \begin{cases} x^2 & -1 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

$$P[-\frac{1}{3} \leq x \leq \frac{1}{3}] = ?$$

No effect of equality
if cont.

$$F(x) = \int_{-\infty}^x f(x) dx = \int_{-1/3}^{1/3} x^2 dx = \left[\frac{x^3}{3} \right]_{-1/3}^{1/3} = \frac{1}{3} \left[\frac{1}{27} + \frac{1}{27} \right] = \frac{1}{3} \left[\frac{2}{27} \right] = \frac{2}{81} = 0.0247 = 2.47\%$$

e.g. A random variable with p.d.f.

$$f(t) = \begin{cases} 1+t & -1 \leq t \leq 0 \\ 1-t & 0 \leq t \end{cases}$$

Here equality at 0 or both is not contradicting

Find standard deviation of random variable

$$\sigma = \sqrt{x^2 - \bar{x}^2} \quad \sigma^2 = \int x^2 f(x) dx$$

$$x^2 = \int_{-\infty}^{\infty} t^2 f(t) dt \quad \bar{x} = \int_{-\infty}^{\infty} t f(t) dt$$

$$x^2 - \bar{x}^2 = \int t^2 f(t) dt - \left[\int t f(t) dt \right]^2$$

$$\sigma^2 = \int_{-1}^0 t^2(1+t) dt + \int_0^1 (1-t)t^2 dt - \left[\int_{-1}^0 (1+t)t^2 dt + \int_0^1 (1-t)t^2 dt \right]$$

$$= \left[\frac{t^3}{3} + \frac{t^4}{4} \right]_1^0 + \left[\frac{t^3}{3} - \frac{t^4}{4} \right]_0^1 - \left[\left(\frac{t^2}{2} + \frac{t^3}{3} \right)_1^0 + \left[\frac{t^2}{2} - \frac{t^3}{3} \right]_0^1 \right]$$

$$= \frac{1}{3}(1) + \frac{1}{4}(-1) + \frac{1}{3}(1) - \frac{1}{4} - \left[\left(\frac{-1}{2} + \frac{1}{3} \right) + \left(\frac{1}{2} - \frac{1}{3} \right) \right]^2$$

$$\frac{2}{3} - \frac{2}{4} = 0 \quad = \frac{8-6}{12} = \frac{2}{12} = \frac{1}{6}$$

$$\sigma = \sqrt{\frac{1}{6}}$$

e.g. p.d.f. is of form $P(x) = K e^{-\alpha|x|}$, $x \in (-\infty, \infty)$
Find value of K ?

$$P(x) = f(x) = K e^{-\alpha|x|}$$

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{\infty} P(x) dx = 1$$

$$\int_{-\infty}^{\infty} P(x) dx = \int_{-\infty}^{\infty} K e^{-\alpha|x|} dx$$

$$1 = \int_{-\infty}^{\infty} K e^{\alpha x} dx + \int_{0}^{\infty} K e^{-\alpha x} dx$$

$$1 = \left[K \frac{e^{\alpha x}}{\alpha} \right]_{-\infty}^0 + \left[K \frac{e^{-\alpha x}}{-\alpha} \right]_0^{\infty}$$

$$I = \frac{K}{\alpha} [1 - 0] + \frac{-K}{\alpha} [0 - 1]$$

$$I = \frac{K}{\alpha} + \frac{K}{\alpha} \Rightarrow I = \frac{2K}{\alpha} \Rightarrow K = \frac{\alpha}{2} = 0.5\alpha$$

If X, Y are two independent random variables then which of following are true?

\checkmark $E(X+Y) = E(X) E(Y)$

\checkmark $\text{Var}(X+Y) = \text{Var}(X) + \text{Var}(Y)$ linear

Pb A box contains 4 red and 6 white balls. If 3 balls are drawn randomly with replacement then what is prob. that we will get exactly 2 red balls?

C. without calculation $T_1 T_2 T_3$

R R R

\checkmark $\begin{matrix} R & R & W \\ \sqcup & \sqcup & \end{matrix} = \frac{4}{10} \times \frac{4}{10} \times \frac{6}{10} = \frac{96}{1000}$

$\sqcup R W R$

R W W.

$$P = \frac{3 \times 96}{1000} = 0.288$$

$\frac{3 \times 96}{1000}$

0.288

N R W

or

N W R

$$3 C_2 \left(\frac{4}{10}\right)^2 \left(\frac{6}{10}\right)^1$$

N N W

Pb

A programme consists of 2 modules executed sequentially. Let $f_1(t)$ & $f_2(t)$ denotes pdf of time taken to execute 1st & 2nd module respectively. pdf for overall time taken to execute the programme?

$$M_1 \rightarrow f_1(t_1) = P(X \leq t_1)$$

$$M_2 \rightarrow f_2(t_2) = P(X \leq t_2)$$

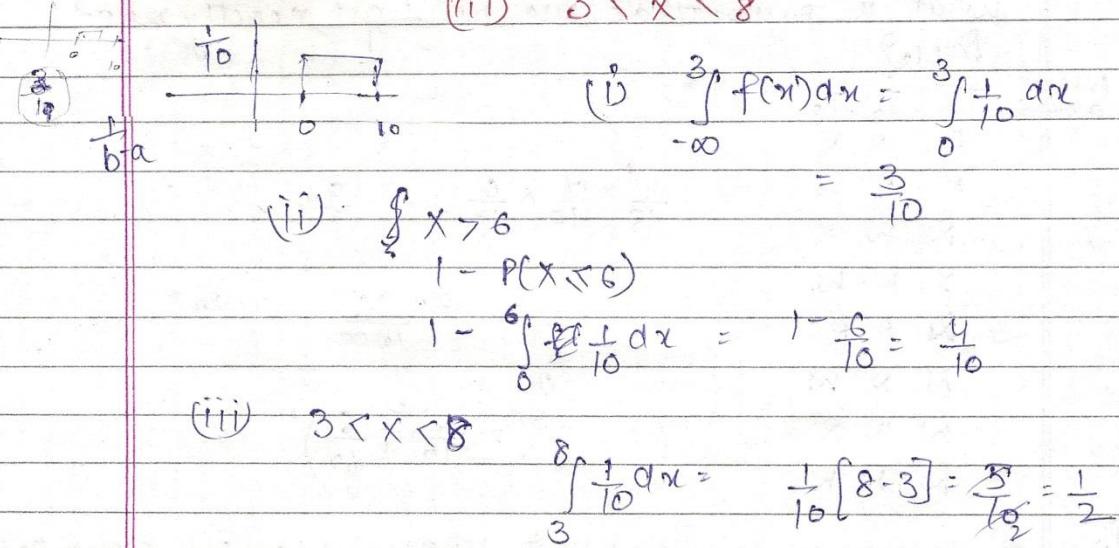
$$f(M, M_2)$$

$$\int$$

Pb Let $f(x)$ be a continuous prob. density func. of random variable X . The prob. that $a < X \leq b$

$$\int_a^b f(x) dx$$

Pb If X is uniformly distributed from 0 to 10. Calculate the prob. that (i) $X < 3$ (ii) $X > 6$ (iii) $3 < X < 8$



Pb Standard deviation of uniformly distributed random variable between 0 to 1

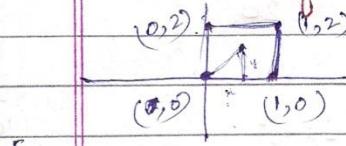
$$\sigma = \frac{b-a}{\sqrt{12}} = \frac{1}{\sqrt{12}}$$

Pb If P and Q are two random events then which of following is true?

- a) Independence of Paul & Q employe that $\text{Prob}(P \cap Q) = 0$
 b) $\text{Prob. of } P \cup Q > P(P) + P(Q)$

b) A point is randomly selected with uniform prob. in XY plane within rect. with corners

(0,0) (0,1) (1,2) (0,2) If P is length of position vector of a point. Expected value of P^2 ?



$$P = \sqrt{x^2 + y^2}$$

$$E(P^2) = E(x^2 + y^2)$$

$$E(x^2) = \frac{1}{12} (b-a)^2 = \frac{1}{12} (x^2 - (\frac{b+a}{2})^2)$$

$$\frac{1}{12} + \frac{1}{4} = \bar{x}^2 = \bar{x}^2 = \frac{4}{12} = \frac{1}{3}$$

$$E(y^2) \Rightarrow \frac{1}{12} + 1 = \frac{1}{3} + 1 = \frac{4}{3}$$

$$\therefore E(P^2) = \frac{4}{3} + \frac{1}{3} = \frac{5}{3}$$

Or

$$E(x^2) = \int_0^1 x^2 f(x) dx + \int_0^2 y^2 f(y) dy$$

$$= \int_0^1 x^2 + \int_0^2 y^2 \cdot \frac{1}{2} dy$$

$$= \frac{1}{3} + \frac{1}{2} \cdot \frac{4}{3} = \frac{5}{3}$$

STANDARD EXPONENTIAL FUNCTION

$$f(x) = \begin{cases} 1 e^{-\lambda x} & x > 0 \\ 0 & x \leq 0 \end{cases}$$

$$\boxed{\begin{aligned} E(X) &= \frac{1}{\lambda} \\ \sigma^2 &= \frac{1}{\lambda^2} \end{aligned}}$$

$$P(X \leq a) = \int_0^a f(x) dx = 1 - e^{-\lambda a}, a \geq 0$$

Pb Suppose the length of phone call in a minute is exponential random variable with parameter $\lambda = 1/10$. If someone arrives immediately ahead of public telephone booth find the prob. that he will have to wait for

$$a) > 10 \text{ min} \quad b) 10 < x < 20$$

$$\begin{aligned} P(X \leq 10) &= \int_0^{10} f(x) dx \\ &= \int_0^{10} \lambda e^{-\lambda x} dx = -e^{-\lambda x} \Big|_0^{10} = -[e^{-10} - 1] \\ &= 1 - e^{-1} = 0.368 \\ P(10 < X < 20) &= F(20) - F(10) \\ &= -[e^{-20} - e^{-10}] \\ &= -[e^{-20 \times \frac{1}{10}} - e^{-10 \times \frac{1}{10}}] \\ &= -[e^{-2} - e^{-1}] = 0.233 \end{aligned}$$

$$\text{Covariance} = \frac{\sigma}{\mu \text{ (Mean)}}$$

NORMAL / GAUSSIAN DISTRIBUTION FUNCTION

- suitable for physical macroscopic process

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, -\infty < x < \infty$$

$$\begin{matrix} \text{at } x=-\infty \\ x=0 \end{matrix}$$

$$E(X) = \mu$$

$$\text{Var}(X) = \sigma^2$$

Pb A class of 1st yr B.Tech students is formed of 4 batches A, B, C & D each consisting of 30 students. It is found that sessional

Mark of students in G.D. in batch C have a mean of 6.6 and standard deviation 2.3. The mean and standard deviation of marks for the entire class is 5.5 & 4.2 resp. It is decided by a course instructor to normalise the marks of students of all batches to have the same mean & standard deviation as that of entire class. Due to this marks of a student in batch C is changed from 8.5 to — ?

Other Batches (A, B, D)

$$\text{Batch C} \quad \frac{8.5 \times 1 + 29 \times y}{30} = 6.6$$

$$\frac{120 \times 5.5 - 30 \times 6.6}{90} = \frac{513.3}{90}$$

$$8.5 + 29y = 198$$

$$29y = 189.5$$

$$y = 6.534$$

$$= 5.133$$

(of 90 students)

New

$$\frac{x \cdot 1 + 29 \times 6.534 + 90 \times 5.133}{120} = 5.5$$

$$\therefore x = 8.5$$