MATH-505A: Homework # 4

Due on Friday, September 19, 2014

Saket Choudhary
2170058637

Contents

Exercise # 2.1

(1)

Given: X is a random variable $\implies$

$$\{\omega \in \Omega : X(\omega) \leq x\} \forall x \in R \tag{1}$$

Part A) To Prove: aX is a random variable
Consider $Y = aX$, then since 1 holds:
Case1: $a \geq 0$
Then $\{\omega \in \Omega : aX(\omega) \leq x'\} \forall x' \in R$ where $x' = ax$
Case2: $a \leq 0$
Then $\{\omega \in \Omega : aX(\omega) \geq x'\} \forall x' \in R$ where $x' = ax \implies \cup\{\{\omega \in \Omega : aX(\omega) \leq x''\}\}^c$ where $x'' = x'$
Case3: $ais\ 0$
Then, $aX = 0$
Case 1: $x < 0$
$\{\omega \in \Omega : aX(\omega) = \phi\}$
Case 2: $x \geq 0$
$\{\omega \in \Omega : aX(\omega) = \Omega\}$

(2)

For part 1, $Y' = aX$ is also a random variable: **To Prove:** $Y = Y' + b$ is a ranodm variable where Y' is a random variable and b is a constant.
Since Y' is a random variable: $\{\omega \in \Omega : Y(\omega) \leq y\} \forall y \in R$ and so, $\{\omega \in \Omega : Y(\omega) + b \leq y'\} \forall y' \in R$ where $y' = y + b$
Hence $Y' + b$ is a random variable $\implies aX + b$ is a random variable

(3)

$p(H) = p$; $p(T) = 1 - p$
Tossing a coin n times is a binomial process(each individual toss is a bernoulli process) and let A be the event such that k out of n tosses are heads:

$p(A) = \binom{n}{k} p^k * (1 - p)$

(4)

(5)

Exercise # 2.3

(1)

(2)

(3)

(4)

(5)