

TEMA 3 - VECTORES ALEATORIOS

1. Sea X una variable aleatoria, X = "suma de los puntos obtenidos en n tiradas de un dado".

$$E(X) = ?$$

X_i = "resultado obtenido en el i -ésimo lanzamiento"

$$E(X_i) = \sum_{k=1}^6 \frac{1}{6} \cdot k = 3.5$$

$$E(X) = E(X_1 + X_2 + \dots + X_n) = E(X_1) + E(X_2) + \dots + E(X_n) = n \cdot 3.5$$

3. X = "instante de llegada de A"

$$f(x, y) = ?$$

Y = "instante de llegada de B"

$f_{(X,Y)}(x,y) = f_X(x) \cdot f_Y(y)$ porque A y B llegan de forma independiente.

$$f_X(x) = \begin{cases} 1, & x \in [0,1] \\ 0, & x \notin [0,1] \end{cases}$$

es una densidad porque

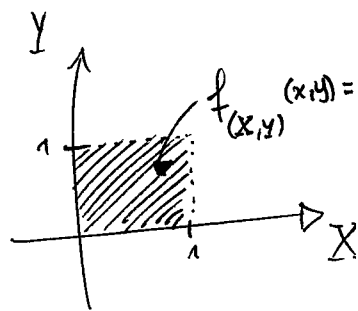
$$1. f_X \geq 0$$

$$2. \int_{\mathbb{R}} f_X(x) dx = 1$$

$$f_Y(y) = \begin{cases} 1, & y \in [0,1] \\ 0, & y \notin [0,1] \end{cases}$$

Entonces:

$$f_{(X,Y)}(x,y) = f_X(x) f_Y(y) = \begin{cases} 1, & x \in [0,1], y \in [0,1] \\ 0, & x \notin [0,1], y \notin [0,1] \end{cases}$$



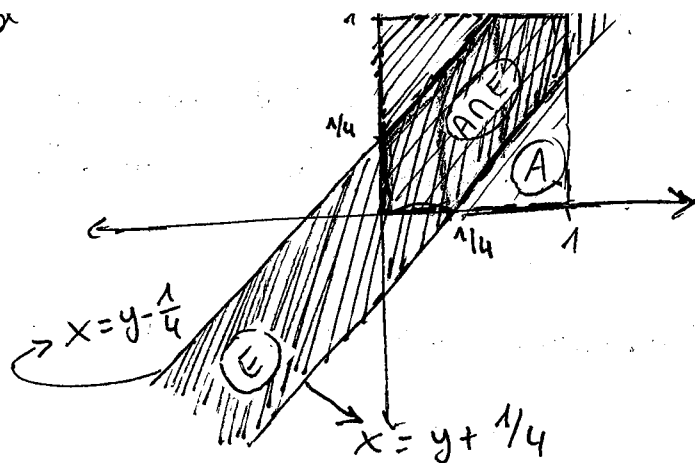
b) Si el primero que llega espera a el otro 15 minutos, ¿ P ("A y B se encuentren")?

$$P(\underbrace{|X-Y| \leq 1/4}_E) = \iint_E f_{(X,Y)}(x,y) dx dy = \iint_E 1 \cdot \underbrace{1_A}_{\substack{[0,1] \times [0,1] \\ A}}(x,y) dx dy =$$

$$\begin{aligned}
 &= \int_0^{1/4} dx \int_0^{x+1/4} dy \cdot 1 + \\
 &+ \int_{1/4}^{3/4} dx \int_{x-1/4}^{x+1/4} dy \cdot 1 + \\
 &+ \int_{3/4}^1 dx \int_{x-1/4}^1 dy \cdot 1 =
 \end{aligned}$$

$$= 1 - \left(\frac{3}{4}\right)^2 = 7/16$$

$$\mathbb{1}_A(\omega) = \begin{cases} 1, & \omega \in A \\ 0, & \omega \notin A \end{cases}$$



$$\begin{aligned}
 |x-y| &\leq \frac{1}{4} \\
 -\frac{1}{4} &\leq x-y \leq \frac{1}{4} \\
 y-\frac{1}{4} &\leq x \leq y+\frac{1}{4}
 \end{aligned}$$

$$c) f_{(X,Y)}(x,y) = \begin{cases} 4xy, & (x,y) \in [0,1] \times [0,1] \\ 0, & \text{resto} \end{cases}$$

$$f_X = ? \quad f_Y = ?$$

$$c \in \mathbb{R}, f_X(x) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy = \begin{cases} 0 & x \notin [0,1] \\ \int_0^1 4xy dy & x \in [0,1] \end{cases}$$

" 2x

$$1 \in \mathbb{R}, f_Y(y) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dx = \begin{cases} 0 & y \notin [0,1] \\ \int_0^1 4xy dx & y \in [0,1] \end{cases}$$

" 2y

$$f_X(x) \cdot f_Y(y) = \begin{cases} 2x2y, & x \in [0,1], y \in [0,1] \\ 0, & \text{en el resto} \end{cases} \Rightarrow X \text{ e } Y \text{ son independientes.}$$

$$[4.] \quad f_{(x,y)}(x,y) = \begin{cases} K(x+xy) & , \quad x,y \in (0,1) \times (0,1) \\ 0 & , \quad \text{en el resto} \end{cases}$$

a) ¿valor de K ?

$$1.- f \geq 0 \iff K \geq 0$$

$$2.- \iint_{\mathbb{R}^2} f_{(x,y)}(x,y) dx dy = 1$$

$$1 = K \int_0^1 dx \int_0^1 dy (x+xy) = K \left[\int_0^1 dx \int_0^1 dy x + \int_0^1 dx \int_0^1 dy xy \right] = \left[\frac{1}{2} + \frac{1}{4} \right] K$$

$$\Rightarrow K = 4/3$$

b) ¿ f_X, f_Y ?

$$f_X(x) = \int_{\mathbb{R}} f_{(x,y)}(x,y) dy = \begin{cases} 0, & x \notin [0,1] \\ \int_0^1 \frac{4}{3}(x+xy) dy, & x \in [0,1] \end{cases}$$

$$\frac{4}{3}x \int_0^1 (1+y) dy = 2x$$

$$f_Y(y) = \int_{\mathbb{R}} f_{(x,y)}(x,y) dx = \begin{cases} 0, & y \notin [0,1] \\ \int_0^1 \frac{4}{3}(x+xy) dx, & y \in [0,1] \end{cases}$$

$$\frac{4}{3}(1+y) \int_0^1 x dx = \frac{2}{3}(1+y)$$

c) ¿ X e Y son independientes?

$$\text{Como } 2x \left(\frac{2}{3}(1+y) \right) = \frac{4}{3}(x+xy) \text{ cuando } x,y \in [0,1] \times [0,1]$$

y 0 en el resto $\Rightarrow X, Y$ son independientes

$$(f_{(x,y)}(x,y) = f_X(x) \cdot f_Y(y))$$

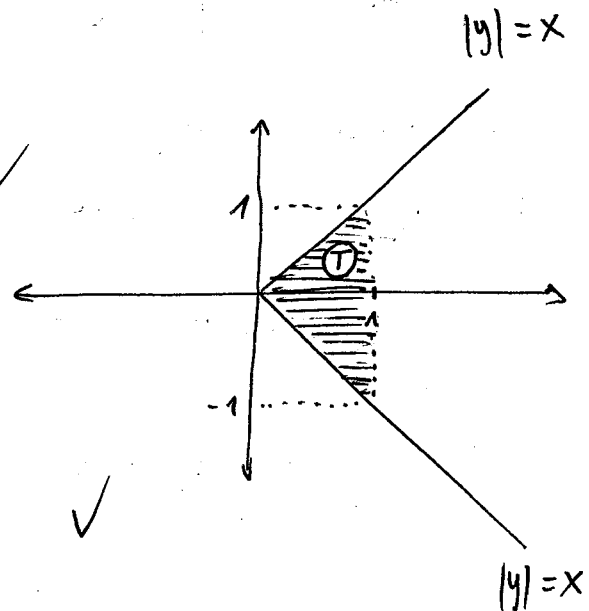
$$f_{(X,Y)}(x,y) = \begin{cases} 2x & \text{si } |y| \leq x \\ 0 & \text{en el resto} \end{cases}$$

a) Comprobar que $f_{(X,Y)}$ es densidad

$$1. - f_{(X,Y)}(x,y) \geq 0, \forall (x,y) \in \mathbb{R}^2 \quad \checkmark$$

$$2. - \iint_{\mathbb{R}^2} f_{(X,Y)}(x,y) dx dy = 1$$

$$\int_0^1 dx \int_{-x}^x dy \cdot 1 = \int_0^1 dx \cdot 2x = [x^2]_{x=0}^{x=1} = 1 \quad \checkmark$$



b) $E(X), E(Y)$?

$$E(X) = \int_{\mathbb{R}} x \cdot \underbrace{f_X(x)}_{\uparrow} dx \quad \dots$$

$$f_X(x) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy$$

pero además hay otra forma:

$$E(X) = \iint_{\mathbb{R}^2} x \cdot f_{(X,Y)}(x,y) dx dy = \int_{\mathbb{R}} dx \cdot x \cdot \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy$$

$$\rightarrow \iint_{\mathbb{R}^2} x \cdot 1 \cdot \mathbb{1}_T(x,y) dx dy = \int_0^1 dx \int_{-x}^x x dy = \int_0^1 dx \cdot 2x^2 = \left[\frac{2x^3}{3} \right]_{x=0}^{x=1} = \frac{2}{3}$$

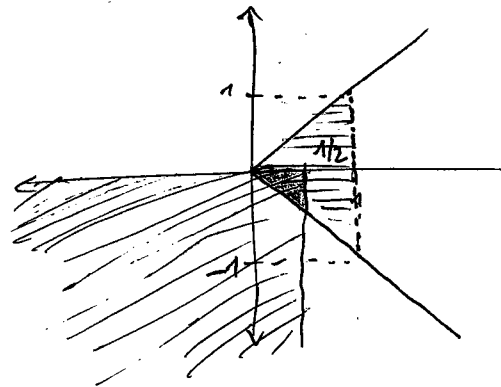
$$E(Y) = \iint_{\mathbb{R}^2} y \cdot 1 \cdot \mathbb{1}_T(x,y) dx dy = \int_0^1 dx \int_{-x}^x dy y = \int_0^1 dx \left[\frac{y^2}{2} \right]_{y=-x}^{y=x} = 0$$

$$c) \text{ i } P(X < 1/2, Y < 0) = ?$$

$$\text{ii } P(X > 1/2, -1/2 < Y < 1/2)$$

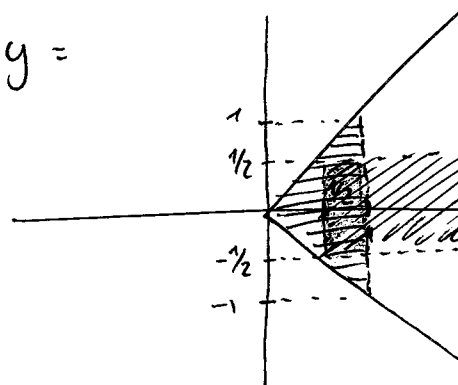
$$P(X < 1/2, Y < 0) = \iint_{\{X < 1/2, Y < 0\}} f_{(X,Y)}(x,y) dx dy =$$

$$= \int_0^{1/2} dx \int_{-x}^0 dy \cdot 1 = 1/8$$



$$P(X > 1/2, -1/2 < Y < 1/2) = \iint_{\{X > 1/2, -1/2 < Y < 1/2\}} f_{(X,Y)}(x,y) dx dy =$$

$$= \int_{1/2}^1 dx \int_{-1/2}^{1/2} dy = 1/2$$



[6.] $f_{(X,Y)}(x,y) = \begin{cases} k \cdot y e^{-2x} e^{-y} & , x > 0, y > 0 \\ 0 & , \text{en el resto} \end{cases}$

a) Hallar el K. ¿Son independientes X e Y?

b) ¿E(X)?

$$\begin{aligned} \text{a) } \int_0^\infty dx \int_0^\infty dy (k y e^{-2x} e^{-y}) &= k \int_0^\infty e^{-2x} dx \int_0^\infty y e^{-y} dy = \\ &= k \left(-\frac{1}{2} [e^{-2x}]_0^\infty \right) \int_0^\infty y e^{-y} dy = \frac{k}{2} \int_0^\infty y e^{-y} dy \Rightarrow \begin{matrix} u dv = uv - \int v du \\ u=y \rightarrow du=1 \\ dv=e^{-y} \rightarrow v=-e^{-y} \\ = -e^{-y} \end{matrix} \\ &= \frac{k}{2} \left[\underbrace{y e^{-y}}_0 + \int_0^\infty e^{-y} dy \right] = \frac{k}{2} [-e^{-y}]_0^\infty = \frac{k}{2} \cdot 1 = 1 \Rightarrow \boxed{k=2} \end{aligned}$$

$$f_X(x) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy = \begin{cases} 0, & x \in (-\infty, 0), y \in (-\infty, 0) \\ \int_0^\infty 2 y e^{-2x} e^{-y} dy & x \in (0, \infty), y \in (0, \infty) \end{cases}$$

$$2e^{-2x} \int_0^\infty e^{-y} \cdot y dy = 2e^{-2x}$$

$$f_Y(y) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dx = \begin{cases} 0, & x \in (-\infty, 0), y \in (-\infty, 0) \\ \int_0^\infty 2 y e^{-2x} e^{-y} dx & x \in (0, \infty), y \in (0, \infty) \end{cases}$$

$$2y e^{-y} \int_0^\infty e^{-2x} dx = 2y e^{-y} \cdot \left(-\frac{1}{2} [e^{-2x}]_0^\infty \right) =$$

$$= 2y e^{-y} \cdot \frac{1}{2} = y e^{-y}$$

Entonces: $f_X(x) \cdot f_Y(y) = \begin{cases} 0, & x \in (-\infty, 0), y \in (-\infty, 0) \\ 2e^{-2x} \cdot y \cdot e^{-y} & x \in (0, \infty), y \in (0, \infty) \end{cases}$

\Rightarrow Son independientes.

b) $E(X) = \int_{\mathbb{R}} x f_X(x) dx = \int_0^{\infty} 2x \cdot e^{-2x} dx = 2 \int_0^{\infty} x \cdot e^{-2x} dx \Rightarrow$

$u = x \rightarrow du = 1$
 $dv = e^{-2x} \rightarrow \int e^{-2x} = -\frac{1}{2} e^{-2x}$

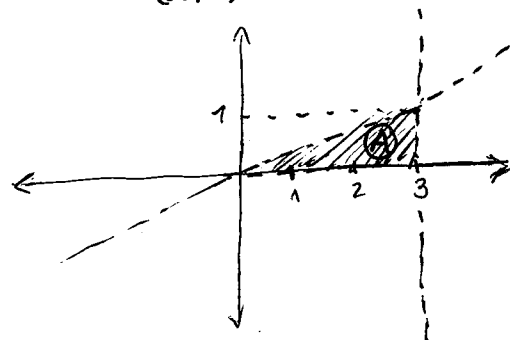
$= 2 \left(\underbrace{\left[-\frac{1}{2} x e^{-2x} \right]_0^{\infty}}_0 + \frac{1}{2} \int_0^{\infty} e^{-2x} dx \right) = \int_0^{\infty} e^{-2x} dx =$

$= -\frac{1}{2} \left[e^{-2x} \right]_0^{\infty} = -\frac{1}{2} \cdot (-1) = 1/2$

11. (X, Y) el vector aleatorio con distribución uniforme en el recinto limitado por $y = x/3$, $x = 3$, $y = 0$. Calcular $f_{(X,Y)}$, $F_{(X,Y)}$, f_X , f_Y

a) $\int_0^3 \int_0^{x/3} k dy dx = k \int_0^3 x/3 dx = \frac{k}{3} \left[\frac{x^2}{2} \right]_0^3 =$

$= 1 \Leftrightarrow \frac{9}{6} k = 1 \Leftrightarrow k = \frac{6}{9} = \frac{2}{3}$

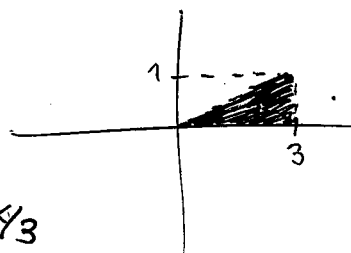


$f_{(X,Y)}(x,y) = \begin{cases} 2/3 & \text{si } (x,y) \in A \\ 0 & \text{si } (x,y) \notin A \end{cases}$

b) $\int_{-\infty}^x \int_{-\infty}^y f_{(X,Y)}(z,w) dz dw =$

$\begin{cases} 0 & , x < 0 \text{ ó } y < 0 \\ 1 & , x > 3 \text{ y } y > 1 \\ \frac{x \cdot x/3 \cdot \frac{2}{3}}{2} = \frac{x^2}{9} & x \in (0,3), y > x/3 \end{cases}$

faltan dos casos $\begin{cases} \rightarrow y \in (0,1) \text{ y } x > 3 \\ \rightarrow x \in (0,3), y \in (0, x/3) \end{cases}$

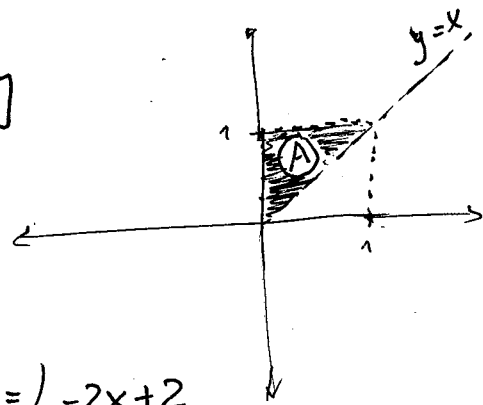


c) $f_X(x) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy = \int_0^{x/3} 2/3 dy = \frac{2}{3} \frac{x}{3} = \frac{2x}{9}$ cuando $x \in [0,3]$
 0 cuando $x \notin [0,3]$

$f_Y(y) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dx = \int_{3y}^3 2/3 dx = \frac{2}{3} (3 - 3y) = 2 - 2y$ cuando $y \in [0,1]$
 0 cuando $y \notin [0,1]$

12. La densidad de (X, Y) es:

$$f_{(X,Y)}(x,y) = \begin{cases} 2 & x \in [0, y], y \in [0, 1] \\ 0 & \text{en el resto} \end{cases}$$



Calcular $f_X, f_Y, f_{X|Y=y}, f_{Y|X=x}$

$$f_X(x) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dy = \int_0^1 2 dy = (-x+1) \cdot 2 = -2x+2 \quad \left\{ \begin{array}{l} \text{cuando } x \in [0, 1] \\ 0 \text{ cuando } x \notin [0, 1] \end{array} \right.$$

$$f_Y(y) = \int_{\mathbb{R}} f_{(X,Y)}(x,y) dx = \int_0^y 2 dx = 2y \quad \left\{ \begin{array}{l} \text{cuando } y \in [0, 1] \\ 0, \text{ resto} \end{array} \right. \quad \left\{ \begin{array}{l} \text{cuando } x \in [0, 1] \\ 0 \text{ cuando } x \notin [0, 1] \end{array} \right.$$

$$f_{Y|X=x}(y) = \frac{f_{(X,Y)}(x,y)}{f_X(x)} = \begin{cases} 1/(1-x), & 1 < y < x \\ 0, & \text{resto} \end{cases}$$

13. Si $f_{X_1}(x_1) = \begin{cases} e^{-x_1}, & x_1 > 0 \\ 0, & x_1 \leq 0 \end{cases}$ y $f_{X_2|X_1=x_1}(x_2) = \begin{cases} \frac{x_1}{x_2^{x_1+1}}, & x_2 > 1 \\ 0, & x_2 \leq 1 \end{cases}$

Calcular $f_{(X_1, X_2)}, f_{X_2}, f_{X_1|X_2=x_2}$

[15.] Sea (X, Y) un vector aleatorio con densidad uniforme en $(0,1) \times (0,1)$. a) Calcular F_{X+Y} ? $Z = X + Y$

b) Calcular $F_{(U,V)}$ donde $U = X + Y$, $V = X - Y$

$$f_{(X,Y)}(x,y) = \begin{cases} 1 & (x,y) \in (0,1) \times (0,1) \\ 0 & \text{en el resto} \end{cases}$$

$$F_{X+Y}(z) = F_Z(z) = P(Z \leq z) = P(X+Y \leq z) = \iint_{\{X+Y \leq z\}} f_{(X,Y)}(x,y) dx dy$$

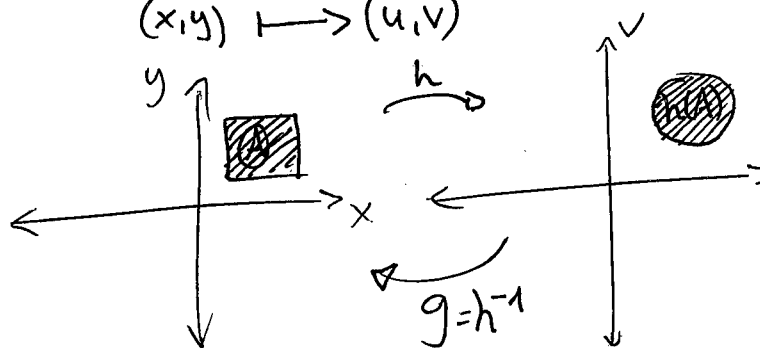
$$= \begin{cases} 0 & z \leq 0 \\ \int_0^z dx \int_0^{z-x} dy 1 = \frac{z^2}{2} & z \in (0,1) \\ 1 - \frac{(2-z)^2}{2}, & z \in [1,2) \\ 1 & z \geq 2 \end{cases}$$

EN GENERAL

$$\text{Si } \begin{cases} u = h_1(x,y) \\ v = h_2(x,y) \end{cases}$$

$$h = (h_1, h_2) : \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$(x,y) \mapsto (u,v)$$



$$\text{Si } h \text{ se puede invertir, } g := h^{-1}$$

$$\begin{cases} x = g_1(u,v) \\ y = g_2(u,v) \end{cases}$$

Si g es derivable y las derivadas son continuas.

$$|\det(J)| = \left| \det \begin{pmatrix} \frac{\partial g_1}{\partial u} & \frac{\partial g_1}{\partial v} \\ \frac{\partial g_2}{\partial u} & \frac{\partial g_2}{\partial v} \end{pmatrix} \right|$$

Entonces,

$$P_{u,v}(h(A)) = P_{X,Y}(A) = \iint_A f_{(X,Y)}(x,y) dx dy =$$

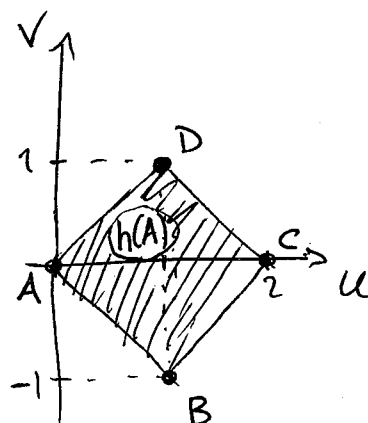
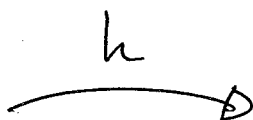
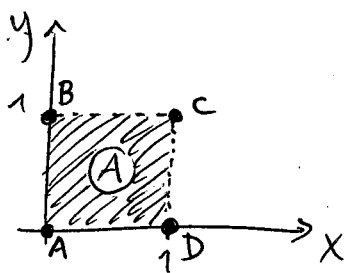
$$= \iint_{h(A)} f_{(X,Y)}(g_1(u,v), g_2(u,v)) \cdot |J(u,v)| du dv$$

b) $\begin{cases} u = x + y = h_1(x,y) \\ v = x - y = h_2(x,y) \end{cases}$ la inversa es $\begin{cases} x = \frac{u+v}{2} = g_1(u,v) \\ y = \frac{u-v}{2} = g_2(u,v) \end{cases}$

$$|\det(J(u,v))| = \left| \det \begin{pmatrix} 1/2 & 1/2 \\ 1/2 & -1/2 \end{pmatrix} \right| = \left| -1/4 - 1/4 \right| = 1/2$$

$$f_{(u,v)}(u,v) = f_{(X,Y)}\left(\frac{u+v}{2}, \frac{u-v}{2}\right) \cdot \frac{1}{2} = \begin{cases} 1/2, & \left(\frac{u+v}{2}, \frac{u-v}{2}\right) \in (0,1)^2 \\ 0, & \text{en el resto} \end{cases}$$

$$\left(\frac{u+v}{2}, \frac{u-v}{2}\right) = g(u,v) \in (0,1)^2 \iff (u,v) \in h((0,1)^2)$$



$$f_{(u,v)}(u,v) = f_{(X,Y)}\left(\frac{u+v}{2}, \frac{u-v}{2}\right) \cdot \frac{1}{2} = \begin{cases} 1/2, & u \in (0,2), v \in (|u-1|-1, 1-|u-1|) \\ 0, & \text{en el resto} \end{cases}$$

16. X e Y son dos variables independientes y con la misma densidad.

$$f(x) = \begin{cases} e^{-x}, & x > 0 \\ 0, & \text{en el resto} \end{cases}$$

Calcular $f_{(X,Y)}$ y $f_{(U,V)}$ donde $U = X+Y$ \dot{c} Son independientes $V = \frac{X}{X+Y}$ U y V ?

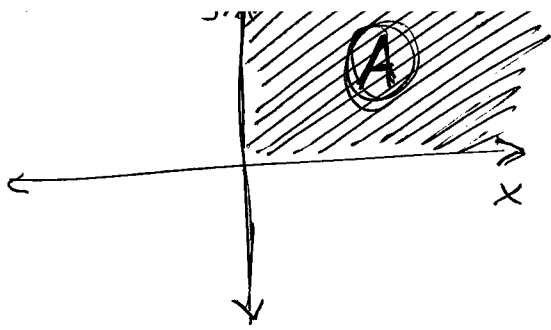
a) Como X e Y son independientes

$$f_{(X,Y)}(x,y) = f_X(x) f_Y(y) = \begin{cases} e^{-x} \cdot e^{-y}, & x > 0, y > 0 \\ 0, & \text{en el resto} \end{cases}$$

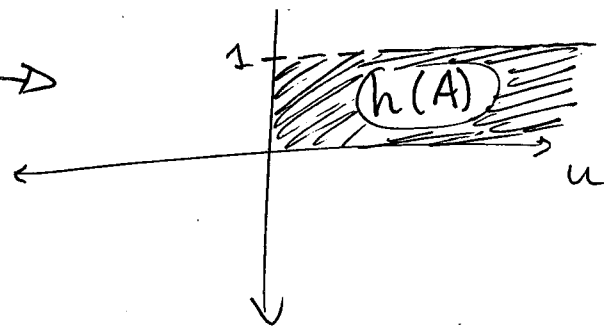
$$\begin{cases} u = x+y = h_1(x,y) \\ v = \frac{x}{x+y} = h_2(x,y) \end{cases} \Rightarrow \begin{cases} x = uv = g_1(u,v) \\ y = u(1-v) = g_2(u,v) \end{cases}$$

$$|\det(J)| = \left| \det \begin{pmatrix} v & u \\ 1-v & -u \end{pmatrix} \right| = |-uv - u(1-v)| = |u|$$

$$f_{(U,V)}(u,v) = f_{(X,Y)}(g_1, g_2) |u| = \begin{cases} e^{-uv} \cdot e^{-u(1-v)} |u| & \text{cuando } (uv, u(1-v)) \in (0, \infty)^2 \\ 0 & \text{en el resto} \end{cases}$$



$h \rightarrow$



$$f_{(U,V)}(u,v) = f_{(X,Y)}(uv, u(1-u))|u| = \begin{cases} e^{-u} \cdot |u| & \text{cuando } u > 0, v \in (0,1) \\ 0 & \text{en el resto} \end{cases}$$

$$f_U(u) = \int_{\mathbb{R}} f_{(U,V)}(u,v) dv = \begin{cases} 0, & u < 0 \\ \int_0^1 u e^{-u} dv, & u > 0 \end{cases}$$

$u e^{-u}$

$$f_V(v) = \int_{\mathbb{R}} f_{(U,V)}(u,v) du = \begin{cases} 0 & v \notin (0,1) \\ \int_0^\infty u e^{-u} du & v \in (0,1) \end{cases}$$

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Como $f_U(u) \cdot f_V(v) = f_{(U,V)}(u,v) \Rightarrow U$ y V son independientes

14 H3

(X, Y) vector aleatorio

no hay
más casos
posibles porque ya
suman 1

$$P(X=1, Y=0) = P(X=0, Y=1) = P(X=1, Y=1) = 1/3$$

$$F_{(X,Y)} = ?$$

$$F_X, F_Y = ?$$

$X \backslash Y$	0	1
0	0	$1/3$
1	$1/3$	$1/3$

} masa $P(X, Y)$

$$F_{(X,Y)}(x,y) = P(X \leq x, Y \leq y)$$

$X \backslash Y$	0	1
0	0	$1/3$
1	$1/3$	1

} distrib. $F_{(X,Y)}$

$$P(X=0) = 1/3$$

$$P(X=1) = 2/3$$

$$P(Y=0) = 1/3$$

$$P(Y=1) = 2/3$$

$$F_X(x) = P(X \leq x) = \begin{cases} 1/3 & x=0 \\ 1 & x=1 \end{cases}$$


¿Varianza vectores aleatorios discretos?

¿Fórmulas finales de los modelos?

¿Ej 10 vectores aleatorios?

¿Ej 16 ~~como~~ como sacar los nuevos intervalos de u y v .?

¿Aplicaciones teorema de los grandes números?

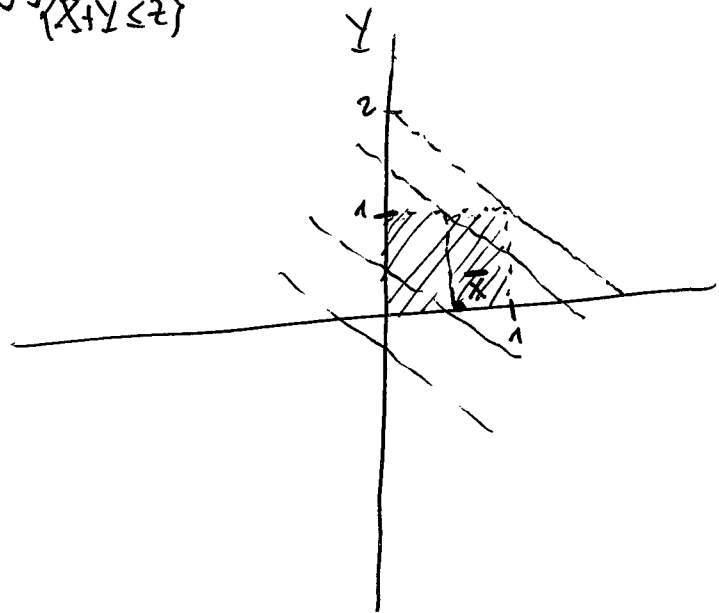
15.  $f_{X,Y}(x,y) = \begin{cases} 1 & (x,y) \in [0,1]^2 \\ 0 & \text{resto} \end{cases}$

a) ¿Distribución $X+Y$? ¿ F_{X+Y} ?

$$Z = X + Y$$

$$F_Z(z) = P(Z \leq z) = P(X+Y \leq z) = \iint_{\{X+Y \leq z\}} f_{(X,Y)}(x,y) dx dy = (*)$$

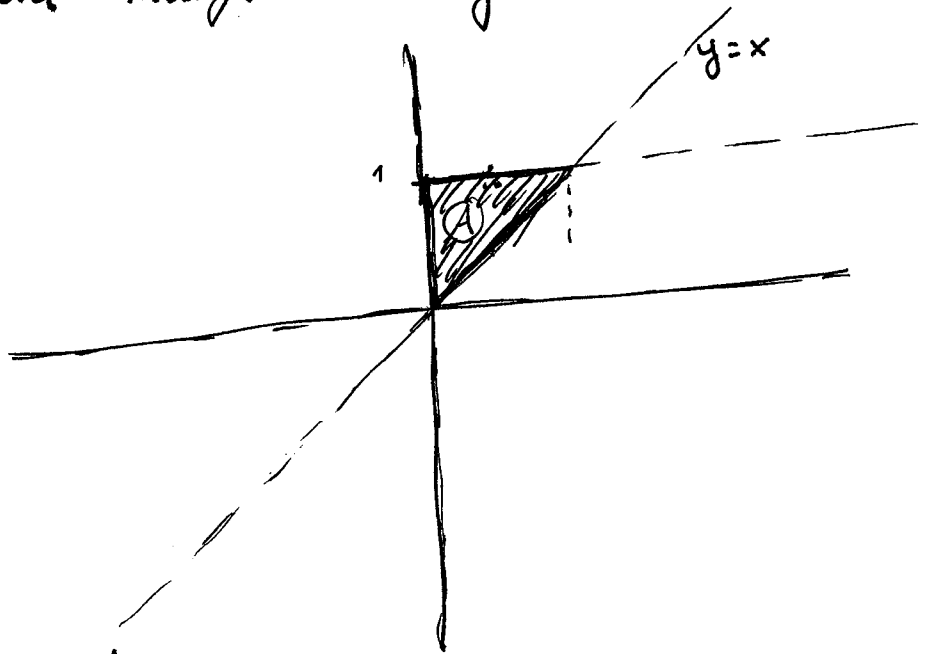
$$(*) = \begin{cases} 0 & \text{si } z < 0 \\ 1 & \text{si } z > 2 \\ \int_0^{\bar{x}} dx \int_0^1 dy \cdot 1 + \int_{\bar{x}}^1 dx \int_0^{y-\bar{x}} dy \cdot 1 \end{cases}$$



$$f(x,y) = \begin{cases} 2 & \text{si } 0 < x < y, \quad 0 < y < 1 \\ & \text{en el resto} \end{cases}$$

$0=x \quad x=y \quad 0=y \quad y=1$

Funciones de densidad marginales y condicionadas:



$$f_X(x) = \int_{\mathbb{R}} f(x,y) dy = \int_x^1 2 dy = 2(1-x) = 2-2x$$

$$f_Y(y) = \int_{\mathbb{R}} f(x,y) dx = \int_0^y 2 dx = \cancel{2-2y} \quad 2y$$

