Chapter 4 Problem 22

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Problem 22

Let $X_1, X_2, \ldots X_n \overset{iid}{\sim} F$ with corresponding pdf $f(x) = 3x^2, 0 \leq x \leq 1$.

(a) Find the pdf for $X_{\min}$.

(b) Find the pdf for $X_{\max}$.

(c) If $n = 10$, find the probability that the largest value, $X_{\max}$, is greater than 0.92

(d) if $n = 10$, find the expected value of $X_{\max}$.

$f_{\min}(x)$

(a) The pdf for $X_{\min}$ is:

$$f_{\min}(x) = n\left(1 - F(X)\right)^{n-1} f(x) \tag{1}$$

Since $F(x) = \int_0^x 3t^2\, dt = x^3, 0 \leq x \leq 1$, it follows that

$$f_{\min}(x) = n\left(1 - x^3\right)^{n-1} 3x^2, 0 \leq x \leq 1$$

(b) The pdf for $X_{\max}$ is:

$$f_{\max}(x) = nF^{n-1}(x)f(x) \tag{2}$$

Since $F(x) = \int_0^x 3t^2\,dt = x^3, 0 \leq x \leq 1$, it follows that

$$f_{\max}(x) = n\left(x^3\right)^{n-1} 3x^2, 0 \leq x \leq 1$$

$P(X_{\max} > 0.92)$

(c)

$$f_{\max}(x) = 10\left(x^3\right)^{10-1} 3x^2 = 30x^{29}, 0 \leq x \leq 1$$

```
f <- function(x){30*x^29}
ans <- integrate(f, 0.92, 1)$value
ans
```

```
[1] 0.918
```

$$P(X_{\max} > 0.92) = \int_{0.92}^{1} 30x^{29}\, dx = 0.918.$$

$E[X_{\max}]$

$$E[X_{\max}] = \int_0^1 x_{\max} f_{\max}(x) = \int_0^1 30x^{30}$$

```
f1 <- function(x){30*x^30}
ans <- integrate(f1, 0, 1)$value
ans
```

```
[1] 0.9677
```

$$E[X_{\max}] = 0.9677$$

What does the pdf look like?

```
curve(f, 0, 1, n = 500, col ="purple")
abline(v = ans, lty = "dashed", col = "red")
```