AI1103 - Challenging Problem 5

Anirudh Srinivasan
CS20BTECH11059

Download latex-tikz codes from

https://github.com/Anirudh−Srinivasan−CS20/AI1103/blob/main/Challenging−Problem−5//Challenging−Problem−5.tex

Question

Suppose X_1,X_2,X_3 and X_4 are independent and identically distributed random variables, having density function f. Then,

A) $\Pr(X_4 > Max(X_1, X_2) > X_3) = \frac{1}{6}$
B) $\Pr(X_4 > Max(X_1, X_2) > X_3) = \frac{1}{8}$
C) $\Pr(X_4 > X_3 > Max(X_1, X_2)) = \frac{1}{12}$
D) $\Pr(X_4 > X_3 > Max(X_1, X_2)) = \frac{1}{6}$

Solution

Given, X_1, X_2, X_3, X_4 are i.i.d random variables.

Lemma 0.1. *Every i.i.d sequence of random variables is exchangeable. Any value of a finite sequence is as likely as any permutation of those values. The joint probability distribution is invariant under the symmetric group.*

Proof.

$$f_{X_1,X_2,X_3,...,X_n}(x) = f_{X_1}(x) \times f_{X_2}(x) \times \ldots f_{X_n}(x) \quad (0.0.1)$$

As X_is are i.i.d random variables, their joint probability density function is the product of their marginal probability density functions and as multiplication is commutative, it is exchangeable. □

Definition 1 (Symmetric Group)**.** *It is the group of permutation on a set with n elements and has n! elements.*

Hence, any permutation of X_1, X_2, X_3, X_4 is equally likely. As there are 4 random values that the random variables represent, they can be arranged in 4! ways.

$$\Pr(X_1 > X_2 > X_3 > X_4) = \Pr(X_1 > X_2 > X_4 > X_3) \quad (0.0.2)$$

$$= \ldots \quad (0.0.3)$$

$$= \frac{1}{24} \quad (0.0.4)$$

1) **Options A and B:** Without loss of generality, let $Max(X_1, X_2) = X_1$

$$\Pr(X_4 > Max(X_1, X_2) > X_3) = \Pr(X_4 > X_1 > X_3) \quad (0.0.5)$$

$$\Pr(X_4 > X_1 > X_3) = \Pr(X_4 > X_1 > X_2 > X_3) + \Pr(X_4 > X_1 > X_3 > X_2) = \frac{1}{12} \quad (0.0.6)$$

As $Max(X_1, X_2)$ being X_1 or X_2 is equally likely,

$$\Pr(X_4 > X_2 > X_3) = \frac{1}{12} \quad (0.0.7)$$

$$\Pr(X_4 > Max(X_1, X_2) > X_3) = 2 \times \frac{1}{12} = \frac{1}{6} \quad (0.0.8)$$

2) **Options C and D:** Without loss of generality, let $Max(X_1, X_2) = X_1$

$$\Pr(X_4 > X_3 > Max(X_1, X_2)) = \Pr(X_4 > X_3 > X_1 > X_2) \quad (0.0.9)$$

$$= \frac{1}{24} \quad (0.0.10)$$

As $Max(X_1, X_2)$ being X_1 or X_2 is equally likely,

$$\Pr(X_4 > X_3 > X_2 > X_1) = \frac{1}{24} \tag{0.0.11}$$

$$\Pr(X_4 > X_3 > Max(X_1, X_2)) = 2 \times \frac{1}{24} = \frac{1}{12} \tag{0.0.12}$$

Answer: Option (A) and (C)