Assignment

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CS21BTECH11004

1.3: Find a theoretical expression for $F_U(x)$.

Solution:

Pdf of Uniform distribution between [0,1] is given by,

$$f_U(x) = \begin{cases} 1, & x \in [0, 1] \\ 0, & \text{otherwise} \end{cases}$$
 (1)

$$F_U(x) = \int_{-\infty}^x f_U(x) dx \tag{2}$$

Case-1: x < 0,

$$F_U(x) = \int_{-\infty}^x 0 dx \tag{3}$$

$$=0 (4)$$

Case-2: $x \in [0,1]$,

$$F_U(x) = \int_{-\infty}^{0} 0 dx + \int_{0}^{x} 1 dx$$
 (5)

$$=x$$
 (6)

Case-3: x > 1,

$$F_U(x) = \int_{-\infty}^0 0 dx + \int_0^1 1 dx + \int_1^x 0 dx \quad (7)$$

$$= 1 \quad (8)$$

Hence,

$$F_U(x) = \begin{cases} 0, & x < 0 \\ x, & x \in [0, 1] \\ 1, & x > 1 \end{cases}$$
 (9)