

Homework Assignment

Your Name

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Problem 1.a

$$f^{-1}(C) = \{x \in A \mid f(x) \in C\}$$

since ϕ represents an empty set, we need to find

$$X^{-1}(\phi) = \{A \in \Omega \mid X(A) \in \phi\}$$

As an empty set holds no value, there doesn't exist any $X(A) \in \phi$ and hence no such A exists. So,

$$X^{-1}(\phi) = \phi$$

Problem 1.b

Since $X : \Omega \rightarrow \mathbb{R}$,

$$X(A) \in \mathbb{R} \forall A \in \Omega$$

So, $X^{-1}(\mathbb{R}) = \Omega$

Problem 2

Support of X is given by $\{x \in \mathbb{R} \mid F_X(x) > 0\}$

$$\text{So, } F_X(x) > 0 \implies 1 - e^{-\lambda x} > 0 \implies e^{\lambda x} > 1 \implies x > 0$$

Problem 3

$$L = \sum (mx + c - y)/N$$

for minimum value of loss function, $\frac{\partial L}{\partial m} = 0$ and $\frac{\partial L}{\partial c} = 0$

$$\frac{\partial L}{\partial m} = \frac{\sum x(mx + c - y)}{N} = \frac{\sum mx^2 + cx - yx}{N} = \frac{mS_{x^2} + cS_x - S_{xy}}{N} = 0$$

$$\text{Similarly } \frac{\partial L}{\partial c} = \frac{mS_x + c - S_y}{N} = 0$$

$$\text{So, } c = \frac{S_y - mS_x}{N} \implies m = \frac{NS_{xy} - S_x S_y}{NS_{x^2} - S_x^2} \text{ and } c = \frac{S_y S_{x^2} - S_x S_{xy}}{NS_{x^2} - S_x^2}$$