

AI1103 : Assignment 2

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Download all python codes from

<https://github.com/BokkaRajaRaviKiranReddy/AI1103/tree/main/Assignment2/codes>

and latex codes from

<https://github.com/BokkaRajaRaviKiranReddy/AI1103/blob/main/Assignment2/Assignment2.tex>

GATE 2020 EC-Q54

X is a random variable with uniform probability density function in the interval $[2, 10]$. For $Y = 2X - 6$, The conditional probability $P(Y \leq 7 | X \geq 5)$ (rounded off to three decimal places) is

SOLUTION

$$\Pr(Y \leq 7 | X \geq 5) = \frac{\Pr(Y \leq 7, X \geq 5)}{\Pr(X \geq 5)} \quad (54.1)$$

$$\begin{aligned} X = \frac{Y + 6}{2} &\geq 5 \\ \Rightarrow Y + 6 &\geq 10 \\ \Rightarrow Y &\geq 4 \end{aligned}$$

So, From Equation 54.1

$$\Pr(Y \leq 7 | X \geq 5) = \frac{\Pr(Y \leq 7, Y \geq 4)}{\Pr(X \geq 5)} \quad (54.2)$$

As $X \in [-2, 10]$ with uniform probability density function,

PDF of X is

$$f_X(x) = \begin{cases} \frac{1}{12} & \text{if } -2 \leq x \leq 10 \\ 0 & \text{otherwise} \end{cases} \quad (54.3)$$

Given $Y = 2X - 6 \Rightarrow Y \in [-10, 14]$

So, PDF of Y is

$$f_Y(y) = \begin{cases} \frac{1}{24} & \text{if } -10 \leq y \leq 14 \\ 0 & \text{otherwise} \end{cases} \quad (54.4)$$

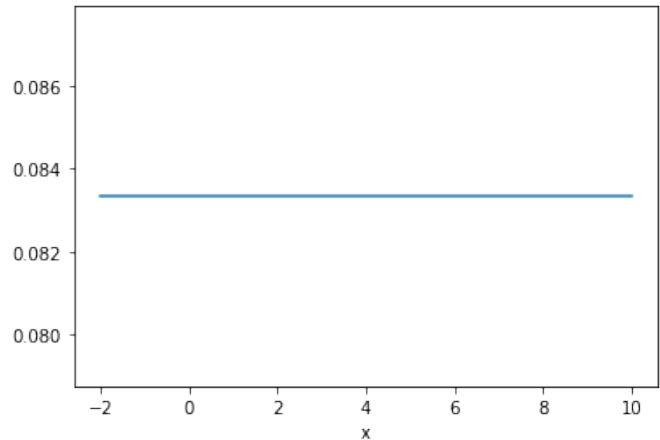


Fig. 1: PDF of X

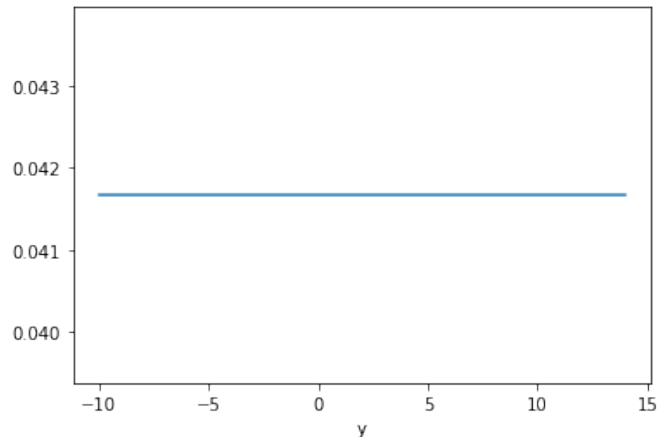


Fig. 2: PDF of Y

CDF of X,

$$F_X(x) = \int_{-\infty}^x f_X(x) dx$$

$$F_X(x) = \begin{cases} 0 & \text{if } x \leq -2 \\ \frac{1}{12}(x + 2) & \text{if } -2 \leq x \leq 10 \\ 1 & \text{if } x \geq 10 \end{cases}$$

CDF of Y,

$$F_Y(y) = \int_{-\infty}^y f_Y(y) dx$$

$$F_Y(y) = \begin{cases} 0 & \text{if } y \leq -10 \\ \frac{1}{24}(y + 10) & \text{if } -10 \leq y \leq 14 \\ 1 & \text{if } y \geq 14 \end{cases}$$

So, From Equation 54.2

$$\begin{aligned} \Pr(Y \leq 7 | X \geq 5) &= \frac{\Pr(Y \leq 7, Y \geq 4)}{\Pr(X \geq 5, X \leq 10)} \\ &= \frac{F_Y(7) - F_Y(4)}{F_X(10) - F_X(5)} \\ &= \frac{\frac{17}{24} - \frac{14}{24}}{\frac{12}{12} - \frac{7}{12}} \\ &= \frac{\frac{3}{24}}{\frac{5}{12}} \\ &= 0.300 \end{aligned}$$

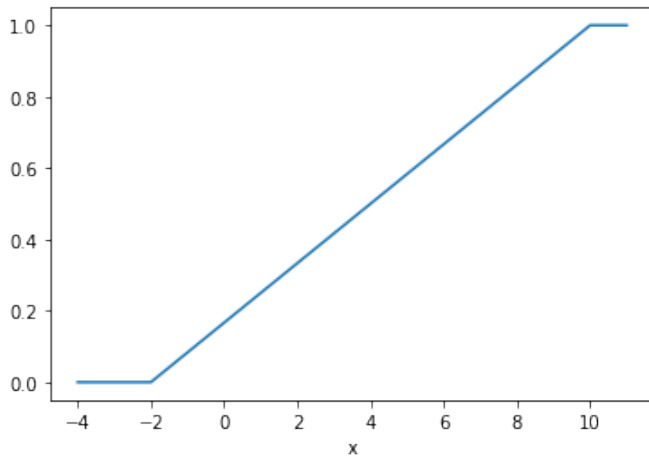


Fig. 3: CDF of X

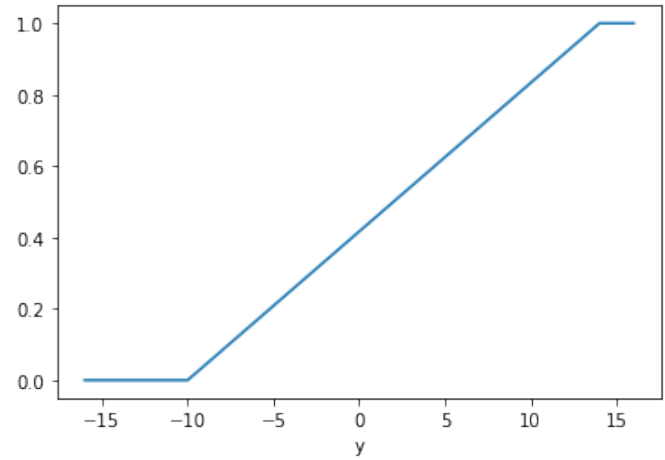


Fig. 4: CDF of Y