AI1103: Assignment 2

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So,

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

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

SOLUTION

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

PDF oF X is

$$f_X(x) = \begin{cases} \frac{1}{12} & \text{if } -2 \le x \le 10\\ 0 & \text{otherwise} \end{cases}$$
 (54.1)

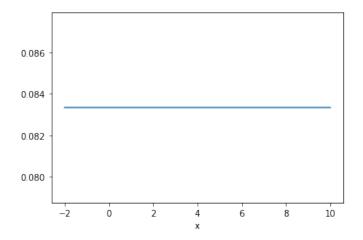


Fig. 1: PDF of X

Given $Y=2X-6 \implies Y \in [-10, 14]$ So, PDF of Y is

$$f_Y(y) = \begin{cases} \frac{1}{24} & \text{if } -10 \le y \le 14\\ 0 & \text{otherwise} \end{cases}$$
 (54.2)

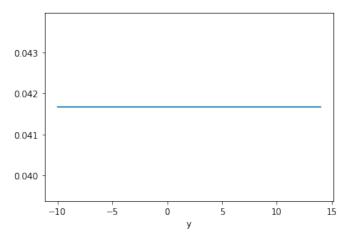


Fig. 2: PDF of Y

$$Pr(Y \le 7 | X \ge 5) = \frac{Pr(Y \le 7, X \ge 5)}{Pr(X \ge 5)}$$

$$X = \frac{Y+6}{2} \ge 5$$

$$\implies Y+6 \ge 10$$

$$\implies Y \ge 4$$

$$(54.3)$$

So, From Equation 54.3

$$Pr(Y \le 7 | X \ge 5) = \frac{Pr(Y \le 7, Y \ge 4)}{Pr(X \ge 5)}$$

$$= \frac{\int_{4}^{7} f_{Y}(y) dy}{\int_{5}^{10} f_{X}(x) dx}$$

$$= \frac{\int_{4}^{7} \frac{1}{24} dy}{\int_{5}^{10} \frac{1}{12} dx}$$

$$= \frac{\frac{3}{24}}{\frac{5}{12}}$$

$$= 0.300$$

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

CDF of X,

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

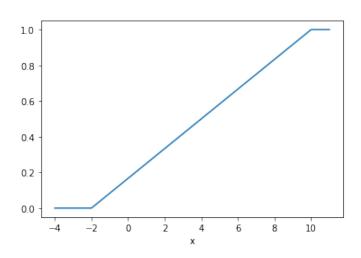


Fig. 3: CDF of X

CDF of Y,

$$F_y(y) = \begin{cases} 0 \text{ if } y \le -10\\ \frac{1}{24}(y+10) \text{ if } -10 \le y \le 14\\ 1 \text{ if } y \ge 14 \end{cases}$$

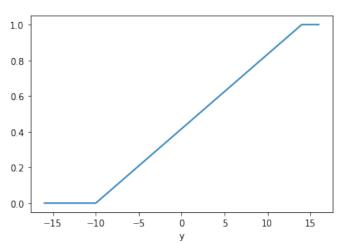


Fig. 4: CDF of Y