1. zadanie 2 lista 3

from datetime import datetime import numpy as np

2. zadanie 10 lista 3

definicja wariancji i wartości oczekiwanej

$$VX = V(X) = \sum_{i} (x_i - EX)^2 p_i$$

 $EX = E(X) = \sum_{i} x_i p_i = \sum_{k} k(1 - p)^{k-1} p$

skorzystamy z własności

$$V(X) = E(X^2) - (E(X))^2$$

rozpiszmy E(X)

$$E(X) = p \sum_{k} (1-p)^{k-1} = p \sum_{k} \left(-(1-p)^k \right)' = p \left(-\sum_{k} (1-p)^k \right)' =$$

zauważmy, że mamy sumę szeregu geometrycznego

$$= p \left(\frac{1-p}{1-(1-p)} \right)' = p \left(\frac{p-1}{p} \right)' = p \left(\frac{p-p+1}{p^2} \right) = \frac{p}{p^2} = \frac{1}{p}$$

rozpiszmy $E(X^2)$

$$E(X^{2}) = p \sum_{k} k^{2} (1-p)^{k-1} = p \left(-\sum_{k} k(1-p)^{k} \right)^{\prime} = p \left(-\left(\sum_{k} k(1-p)^{k} \frac{p}{1-p} \frac{1-p}{p} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{1-p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{p}{p} \left(\sum_{k} kp(1-p)^{k-1} \right) \right)^{\prime} = p \left(-\frac{p}{p} \left(\sum_{k} kp(1-p)^{k-1}$$

sumę zapiszmy jako wartość oczekiwaną

$$= p\left(\frac{p^2 - (p-1)2p}{p^4}\right) = \frac{p^2 - 2p^2 + 2p}{p^3} = \frac{2p - p^2}{p^3} = \frac{2 - p}{p^2}$$

zatem

$$V(X) = \frac{2-p}{p^2} - \frac{1}{p^2} = \frac{1-p}{p^2}$$