

Assignment 4 of MATH 2005

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1

$$\begin{aligned} E[X] &= \sum_{n=1}^k n f(n) \\ &= \frac{1}{k} \sum_{n=1}^k n \\ &= \frac{1}{k} \frac{k(k+1)}{2} \\ &= \frac{k+1}{2} \\ \text{var}(X) &= \sum_{n=1}^k (n - E[X])^2 f(n) \\ &= \frac{1}{k} \sum_{n=1}^k \left(n - \frac{k+1}{2}\right)^2 \\ &= \frac{1}{k} \sum_{n=1}^k \left(n^2 - n(k+1) + \frac{(k+1)^2}{4}\right) \\ &= \frac{1}{k} \left(\frac{k(k+1)(2k+1)}{6} - \frac{k(k+1)}{2}(k+1) + \frac{k(k+1)^2}{4}\right) \\ &= \frac{(k+1)(2k+1)}{6} - \frac{(k+1)^2}{2} + \frac{(k+1)^2}{4} \\ &= \frac{(k+1)(2k+1)}{6} - \frac{(k+1)^2}{4} \\ &= (k+1) \frac{k-1}{12} \\ &= \frac{k^2-1}{12} \end{aligned}$$

2

$$\begin{aligned}
 b(x; n, \theta) &= C_n^x \theta^x (1 - \theta)^{n-x} \\
 &= C_n^{n-x} (1 - \theta)^{n-x} \theta^x \\
 &= b(n - x; n, 1 - \theta)
 \end{aligned}$$

2.1

$$\begin{aligned}
 B(n - x; n, 1 - \theta) - B(n - x - 1; n, 1 - \theta) &= \sum_{y=0}^{n-x} b(y; n, 1 - \theta) \\
 &\quad - \sum_{y=0}^{n-x-1} b(y; n, 1 - \theta) \\
 &= b(n - x; n, 1 - \theta) \\
 &= b(x; n, \theta)
 \end{aligned}$$

2.2

$$\begin{aligned}
 B(n; n, 1 - \theta) &= \sum_{y=0}^n b(y; n, \theta) = 1 \\
 B(x; n, \theta) &= \sum_{y=0}^x b(y; n, \theta) \\
 &= \sum_{y=0}^x [B(n - y; n, 1 - \theta) - B(n - y - 1; n, 1 - \theta)] \\
 &= B(n; n, 1 - \theta) - B(n - x - 1; n, 1 - \theta) \\
 &= 1 - B(n - x - 1; n, 1 - \theta)
 \end{aligned}$$