

# Report HW1

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## Introduction

We conducted the following exercises with  $10^6$  samples for each experiment.

We also used 5 different RNGs: (MT19937, PCG64, PCG64DXSM, Philox, SFC64) provided by the `numpy` library.

## Exercise 1

Let  $X$  be the random variable representing the drawn number from one of the four Gaussians, and let  $Y$  be the random variable representing the Gaussian from which the number is drawn.

The expectation of  $X$  can be calculated as follows:

$$\begin{aligned} E[X] &= E[X | Y = 1] P(Y = 1) + E[X | Y = 2] P(Y = 2) \\ &\quad + E[X | Y = 3] P(Y = 3) + E[X | Y = 4] P(Y = 4) \\ &= 7.95. \end{aligned}$$

The variance of  $X$  can be calculated as follows:

$$\begin{aligned} \text{Var}[X] &= E[\text{Var}[X | Y]] + \text{Var}[E[X | Y]] \\ &= \sigma_1^2 \cdot P(Y = 1) + \sigma_2^2 \cdot P(Y = 2) + \sigma_3^2 \cdot P(Y = 3) + \sigma_4^2 \cdot P(Y = 4) \\ &\quad + E[E[X | Y]^2] - E[X]^2 \\ &= 34.7475. \end{aligned}$$

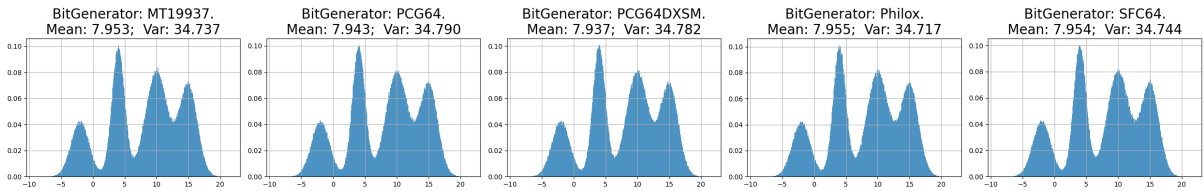


Figure 1: Density plot of the samples drawn from the four Gaussians.

## Exercise 2

Let  $X \sim \text{Exp}(\lambda)$  and  $Y \sim U(a, b)$ . We wish to calculate the probability:  $P(X > Y)$ .

Since  $X$  and  $Y$  are independent, we can write:

$$P(X > Y) = \int_a^b P(X > y \mid Y = y) f_Y(y) dy$$

where  $f_Y(y)$  is the density of the uniform distribution on  $[a, b]$ :

$$f_Y(y) = \frac{1}{b-a}, \quad \text{for } y \in [a, b]$$

For an exponential random variable  $X$  with parameter  $\lambda$ , the survival function is:

$$P(X > y) = \int_y^\infty \lambda e^{-\lambda x} dx = e^{-\lambda y}, \quad \text{for } y \geq 0$$

Substituting the expression for  $P(X > y)$  into the integral:

$$P(X > Y) = \frac{1}{b-a} \int_a^b e^{-\lambda y} dy = \int_a^b e^{-\lambda y} dy = \left[ -\frac{1}{\lambda} e^{-\lambda y} \right]_a^b = \frac{1}{\lambda} (e^{-\lambda a} - e^{-\lambda b}) = \frac{e^{-\lambda a} - e^{-\lambda b}}{\lambda(b-a)}$$

Thus, the final expression is:

$$P(X > Y) = \frac{e^{-\lambda a} - e^{-\lambda b}}{\lambda(b-a)}.$$

$$P(X > Y) = \frac{1 - e^{-5}}{5} \approx 0.1987. \quad \text{for } \lambda = 1, a = 0, b = 5$$

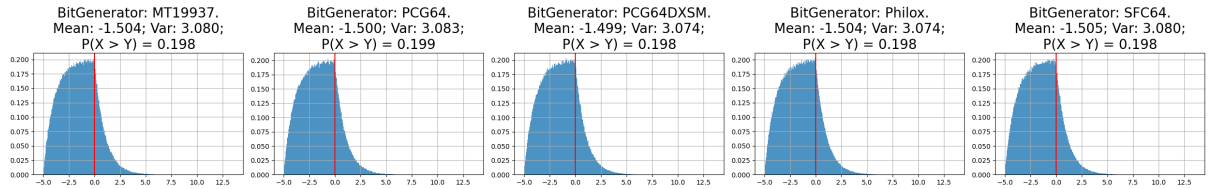


Figure 2: Density plot of the difference between the exponential and uniform distributions.