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Homework 3

Problem 1

a

From the joint pmf, we have

$$\begin{aligned} c + 0.1 + 0.1 + 0.2 + 0.1 + 0.2 + 0.1 + 0.1 &= 1 \\ c &= 0.1 \end{aligned}$$

b

From definition of joint cdf, $F_{XY}(2,1)$ will be

$$\begin{aligned} F_{XY}(2,1) &= \sum_{x\leq 2,\ y\leq 1} p_{XY}(j,k) \\ &= 0.1 + 0.1 + 0.2 + 0.1 \\ &= 0.5 \end{aligned}$$

c

From the table of pmf, by summing up the $p_{XY}(j,k)$ in each row / column, we have

j	1	2	3	4	otherwise
$P_X(j)$	0.3	0.3	0.2	0.2	0

k	0	1	2	otherwise
$P_Y(k)$	0.3	0.5	0.2	0

d

No, a counterexample would be $(4,1)$, where $P_{XY}(4,1) \neq P_X(4) \times P_Y(1)$

e

Yes, by calculating the covarience of X, Y, we have

$$\begin{aligned} Cov(X,Y) &= E(XY) - E(X)E(Y) \\ &= 1.8 - 2.07 \\ &= -0.27 \neq 0, \end{aligned}$$

which means X, Y are correlated.

f

First, calculate standard variation of X, Y

$$\begin{aligned}\sigma_X &= (E(X^2) - (E(X))^2)^{1/2} \\ &= (6.2 - 2.3^2)^{1/2} \\ &= foo\end{aligned}$$

$$\begin{aligned}\sigma_Y &= (E(X^2) - (E(X))^2)^{1/2} \\ &= (1.3 - 0.9^2)^{1/2} \\ &= bar\end{aligned}$$

$$\begin{aligned}r &= Cov(X, Y)/\sigma_X \sigma_Y \\ &= foobar\end{aligned}$$

g

From the marginal pmf of Y, we have $P(Y < 1) = 0.3$, then the conditional pmf of X can be calculated using $P_{X|Y<1}(j) = P(j, Y < 1)/P(Y < 1)$, We have

j	1	2	3	4	otherwise
$P_{X\|Y<1}(j)$	1/3	1/3	0	1/3	0

h

From the conditional pmf in g, the conditional expected value of X is

$$\begin{aligned}E(X|Y < 1) &= \sum_j j * P_{X|Y<1}(j) \\ &= 7/3\end{aligned}$$

Problem 2

a

From the joint pmf of X, Z, we have

$$\begin{aligned}
P_X(x) &= \sum_{z=x}^{+\infty} \frac{3^z}{x!(z-x)!} 0.4^x 0.6^{z-x} e^{-3} \\
&= \frac{1.2^x}{x!} e^{-3} \sum_{t=0}^{+\infty} \frac{1.8^t}{t!} \quad (let\ t = z - x) \\
&= \frac{1.2^x}{x!} e^{-1.2}
\end{aligned}$$

It belongs to Poisson distribution with mean 1.2

b

From the joint pmf of X, Z, we have

$$\begin{aligned}
P_Z(z) &= \sum_{x=0}^{z} \frac{3^z}{x!(z-x)!} 0.4^x 0.6^{z-x} e^{-3} \\
&= \frac{3^z}{z!} e^{-3} \sum_{x=0}^{z} \frac{z!}{x!(z-x)!} 0.4^x 0.6^{z-x} \\
&= \frac{3^z}{z!} e^{-3}
\end{aligned}$$

It belongs to Poisson distribution with mean 3

c

For $Z = X + Y$, we have

$$\begin{aligned}
P_Y(y) &= \sum_{x=0}^{+\infty} \frac{3^{x+y}}{x!y!} 0.4^x 0.6^y e^{-3} \\
&= \frac{1.8^y}{y!} e^{-3} \sum_{x=0}^{+\infty} \frac{3^x}{x!} 0.4^x \\
&= \frac{1.8^y}{y!} e^{-1.8}
\end{aligned} \tag{1}$$

It belongs to Poisson distribution with mean 1.8

d

No, a counterexample will be $(x, z) = (1, 0)$, for neither of $P_X(1), P_Z(0)$ equals zero, but by definition $P_{X,Z}(1, 0) = 0$

e

Yes, for

$$\begin{aligned}
P_{X,Y}(x, y) &= P_{X,Z}(x, x + y) \quad (by\ definition) \\
&= \frac{3^{x+y}}{x!((x + y) - x)!} 0.4^x 0.6^{(x+y)-x} e^{-3} \\
&= \frac{3^{x+y}}{x!y!} 0.4^x 0.6^y e^{-3} \\
&= \frac{1.2^x}{x!} e^{-1.2} \times \frac{1.8^y}{y!} e^{-1.8} \\
&= P_X(x) \times P_Y(y)
\end{aligned}$$