

**SOUTHERN UNIVERSITY OF SCIENCE AND TECHNOLOGY**  
**DEPARTMENT OF MATHEMATICS**

**MA215 Probability Theory**

**Homework 10**

1. Suppose  $Y = e^X$  where  $X$  is normally distributed with parameters  $\mu$  and  $\sigma^2$ . Use the following two methods to obtain  $E(Y)$ .

- (i) First obtain the p.d.f of  $Y$ , denoted by  $f_Y(y)$  and then find  $E(Y)$  by using  $f_Y(y)$ .
- (ii) Find  $E(Y)$  directly by viewing  $Y$  as a function of  $X$  and then using the formula of getting the expected value of a function of the random variable  $X$ .

**Solution:**

- (i) Let the cdf of  $Y$  be  $F_Y(y)$ . Then

$$F_Y(y) = P(Y \leq y) = P\{e^X \leq y\}.$$

Now,

- 1° if  $y < 0$ , then  $\{\omega \in \Omega : e^{X(\omega)} \leq y\} = \{e^X \leq y\} = \emptyset$  and thus

$$F_Y(y) = P(Y \leq y) = P\{e^X \leq y\} = P(\emptyset) = 0.$$

Hence, the probability density function  $f_Y(y) = \frac{d}{dy}F_Y(y) = 0$ .

- 2° if  $y = 0$ , then  $\{\omega \in \Omega : e^{X(\omega)} \leq 0\} = \{e^X \leq 0\} = \emptyset$  and thus

$$F_Y(0) = P(Y \leq 0) = P\{e^X \leq 0\} = P(\emptyset) = 0.$$

Since the probability density function in a point modify the value does not affect the distribution function, for  $y = 0$ , let  $f_Y(y) = f_Y(0) = 0$ .

- 3° if  $y > 0$ , then by the increasing property of the function  $\ln(\cdot)$ , we know that

$$F_Y(y) = P(Y \leq y) = P(e^X \leq y) = P\{X \leq \ln y\} = F_X(\ln y),$$

where  $F_X(x)$  is the c.d.f of  $X$ .

Differentiating  $F_Y(y) = F_X(\ln y)$ , we obtain

$$\begin{aligned} f_Y(y) &= \frac{d}{dy}F_Y(y) = \frac{d}{dy}F_X(\ln y) \\ &= \frac{d}{du}F_X(u)\Big|_{u=\ln y} \cdot \frac{d}{dy}(\ln y) \\ &= f_X(u)\Big|_{u=\ln y} \cdot \frac{1}{y} \\ &= f_X(\ln y) \cdot \frac{1}{y}. \end{aligned}$$

Since  $X \sim N(\mu, \sigma^2)$ , then  $f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$  and so

$$f_Y(y) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(\ln y - \mu)^2}{2\sigma^2}} \cdot \frac{1}{y} = \frac{1}{y\sqrt{2\pi}\sigma} e^{-\frac{(\ln y - \mu)^2}{2\sigma^2}}.$$

To sum up, we obtain

$$f_Y(y) = \begin{cases} \frac{1}{y\sqrt{2\pi}\sigma} e^{-\frac{(\ln y - \mu)^2}{2\sigma^2}}, & \text{if } y > 0, \\ 0, & \text{if } y \leq 0. \end{cases}$$

So,

$$\begin{aligned}
E(Y) &= \int_{-\infty}^{+\infty} y f_Y(y) dy = \int_{-\infty}^0 y f_Y(y) dy + \int_0^{+\infty} y f_Y(y) dy \\
&= \int_{-\infty}^0 y \cdot 0 dy + \int_0^{+\infty} y \cdot \frac{1}{\sqrt{2\pi}\sigma y} e^{-\frac{(\ln y - \mu)^2}{2\sigma^2}} dy \\
&= \int_0^{+\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(\ln y - \mu)^2}{2\sigma^2}} dy \\
&\stackrel{\substack{x=\ln y \\ y=e^x}}{=} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} e^x dx \\
&\stackrel{\substack{t=\frac{x-\mu}{\sigma} \\ x=\mu+\sigma t}}{=} \int_{-\infty}^{+\infty} e^{\mu+\sigma t} \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{t^2}{2}} \sigma dt \\
&= e^{\mu} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2-2\sigma t}{2}} dt = e^{\mu} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{(t-\sigma)^2-\sigma^2}{2}} dt \\
&= e^{\mu+\frac{\sigma^2}{2}} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{(t-\sigma)^2}{2}} dt \stackrel{s=t-\sigma}{=} e^{\mu+\frac{\sigma^2}{2}} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{s^2}{2}} ds \\
&= e^{\mu+\frac{\sigma^2}{2}} \times 1 = e^{\mu+\frac{\sigma^2}{2}}.
\end{aligned}$$

(ii)

$$\begin{aligned}
E(Y) &= \int_{-\infty}^{+\infty} e^x f_X(x) dx = \int_{-\infty}^{+\infty} e^x \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx \\
&\stackrel{\substack{t=\frac{x-\mu}{\sigma} \\ x=\mu+\sigma t}}{=} \int_{-\infty}^{+\infty} e^{\mu+\sigma t} \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{t^2}{2}} \sigma dt \\
&= e^{\mu} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2-2\sigma t}{2}} dt = e^{\mu} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{(t-\sigma)^2-\sigma^2}{2}} dt \\
&= e^{\mu+\frac{\sigma^2}{2}} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{(t-\sigma)^2}{2}} dt \stackrel{s=t-\sigma}{=} e^{\mu+\frac{\sigma^2}{2}} \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{s^2}{2}} ds \\
&= e^{\mu+\frac{\sigma^2}{2}} \times 1 = e^{\mu+\frac{\sigma^2}{2}}.
\end{aligned}$$

**Remark:** Assume a continuous random vector  $X$  have joint p.d.f  $f_X(x)$ ,  $g: \mathbb{R}^n \rightarrow \mathbb{R}$  is a (measure) function, Let  $Y = g(X)$ , then we have the following formula:

$$E[Y] = E[g(X)] = \int_{\mathbb{R}^n} g(x) f_X(x) dx.$$

2. (a) Suppose the random variable  $X$  obeys the uniformly distribution over interval  $[a, b]$ . Find  $E(X^2)$  and then obtain the value of  $E(X^2) - (E(X))^2$ .
- (b) Suppose  $X$  is normally distributed random variable with parameters  $\mu$  and  $\sigma^2$ . Find  $E(X^2)$  and then obtain the value of  $E(X^2) - (E(X))^2$ .

**Solution:**

- (a) Recall the p.d.f of random variable  $X$  the uniformly distribution is:

$$f_X(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b, \\ 0 & \text{otherwise.} \end{cases}$$

so,

$$E(X) = \int_{-\infty}^{+\infty} x f_X(x) dx$$

$$\begin{aligned}
&= \int_{-\infty}^a x f_X(x) dx + \int_a^b x f_X(x) dx + \int_b^{+\infty} x f_X(x) dx \\
&= \int_{-\infty}^a x \cdot 0 dx + \int_a^b x \cdot \frac{1}{b-a} dx + \int_b^{+\infty} x \cdot 0 dx \\
&= \frac{1}{b-a} \int_a^b x dx = \frac{1}{b-a} \left. \frac{x^2}{2} \right|_a^b \\
&= \frac{1}{b-a} \cdot \frac{b^2 - a^2}{2} = \frac{a+b}{2}.
\end{aligned}$$

$$\begin{aligned}
E(X^2) &= \int_{-\infty}^{+\infty} x^2 f_X(x) dx \\
&= \int_{-\infty}^a x^2 f_X(x) dx + \int_a^b x^2 f_X(x) dx + \int_b^{+\infty} x^2 f_X(x) dx \\
&= \int_{-\infty}^a x^2 \cdot 0 dx + \int_a^b x^2 \cdot \frac{1}{b-a} dx + \int_b^{+\infty} x^2 \cdot 0 dx \\
&= \frac{1}{b-a} \int_a^b x^2 dx = \frac{1}{b-a} \left. \frac{x^3}{3} \right|_a^b \\
&= \frac{1}{b-a} \cdot \frac{b^3 - a^3}{3} = \frac{a^2 + ab + b^3}{3}.
\end{aligned}$$

$$\text{Hence, } E(X^2) - (E(X))^2 = \frac{a^2 + ab + b^3}{3} - \left(\frac{a+b}{2}\right)^2 = \frac{(b-a)^2}{12}$$

(b) Recall the p.d.f of normally distributed random variable with parameters  $\mu$  and  $\sigma^2$  is:

$$f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, \quad -\infty < x < +\infty.$$

Hence,

$$\begin{aligned}
E(X) &= \int_{-\infty}^{+\infty} x f_X(x) dx = \int_{-\infty}^{+\infty} x \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dy \\
&\stackrel{y=\frac{x-\mu}{\sigma}}{=} \int_{-\infty}^{+\infty} (\mu + \sigma y) \frac{1}{\sqrt{2\pi}\sigma} \cdot e^{-\frac{y^2}{2}} \cdot \sigma dy \\
&= \mu \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy + \sigma \int_{-\infty}^{+\infty} y \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy \\
&= \mu \times 1 + \sigma \times 0 = \mu.
\end{aligned}$$

$$\begin{aligned}
E(X^2) &= \int_{-\infty}^{+\infty} x^2 f_X(x) dx = \int_{-\infty}^{+\infty} x^2 \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx \\
&\stackrel{y=\frac{x-\mu}{\sigma}}{=} \int_{-\infty}^{+\infty} (\mu + \sigma y)^2 \cdot \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{y^2}{2}} \cdot \sigma dy = \int_{-\infty}^{+\infty} (\sigma^2 y^2 + 2\sigma\mu y + \mu^2) \cdot \frac{1}{\sqrt{2\pi}} \cdot e^{-\frac{y^2}{2}} dy \\
&= \sigma^2 \int_{-\infty}^{+\infty} y^2 \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy + 2\sigma\mu \int_{-\infty}^{+\infty} y \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy + \mu^2 \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy \\
&= \sigma^2 \int_{-\infty}^{+\infty} y \cdot \frac{1}{\sqrt{2\pi}} d(-e^{-\frac{y^2}{2}}) + 2\sigma\mu \times 0 + \mu^2 \times 1 \\
&= \sigma^2 \left[ y(-e^{-\frac{y^2}{2}}) \Big|_{-\infty}^{+\infty} - \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi}} (-e^{-\frac{y^2}{2}}) dy \right] + \mu^2 = \sigma^2[0 + 1] + \mu^2 \\
&= \mu^2 + \sigma^2.
\end{aligned}$$

$$\text{So, } E(X^2) - (E(X))^2 = \sigma^2 + \mu^2 - (\mu)^2 = \sigma^2.$$

3. (a) If the probability density function of an (absolutely) continuous random variable  $X$  is given by

$$f_X(x) = \begin{cases} \frac{1}{x(\ln 3)} & 1 < x < 3, \\ 0 & \text{otherwise.} \end{cases}$$

Find  $E(X)$ ,  $E(X^2)$  and  $E(X^3)$ .

- (b) Use the results of part (a) to determine  $E(X^3 + 2X^2 - 3X + 1)$ .

**Solution:**

(a)

$$\begin{aligned} E(X) &= \int_{-\infty}^{+\infty} x f_X(x) dx \\ &= \int_{-\infty}^1 x f_X(x) dx + \int_1^3 x f_X(x) dx + \int_3^{+\infty} x f_X(x) dx \\ &= \int_{-\infty}^1 x \cdot 0 dx + \int_1^3 x \cdot \frac{1}{x(\ln 3)} dx + \int_3^{+\infty} x \cdot 0 dx \\ &= \frac{1}{\ln 3} \int_1^3 dx = \frac{2}{\ln 3}. \end{aligned}$$

$$\begin{aligned} E(X^2) &= \int_{-\infty}^{+\infty} x^2 f_X(x) dx \\ &= \int_{-\infty}^1 x^2 f_X(x) dx + \int_1^3 x^2 f_X(x) dx + \int_3^{+\infty} x^2 f_X(x) dx \\ &= \int_{-\infty}^1 x^2 \cdot 0 dx + \int_1^3 x^2 \cdot \frac{1}{x(\ln 3)} dx + \int_3^{+\infty} x^2 \cdot 0 dx \\ &= \frac{1}{\ln 3} \int_1^3 x dx = \frac{1}{\ln 3} \left. \frac{x^2}{2} \right|_1^3 \\ &= \frac{1}{\ln 3} \cdot \frac{3^2 - 1^2}{2} = \frac{4}{\ln 3}. \end{aligned}$$

$$\begin{aligned} E(X^3) &= \int_{-\infty}^{+\infty} x^3 f_X(x) dx \\ &= \int_{-\infty}^1 x^3 f_X(x) dx + \int_1^3 x^3 f_X(x) dx + \int_3^{+\infty} x^3 f_X(x) dx \\ &= \int_{-\infty}^1 x^3 \cdot 0 dx + \int_1^3 x^3 \cdot \frac{1}{x(\ln 3)} dx + \int_3^{+\infty} x^3 \cdot 0 dx \\ &= \frac{1}{\ln 3} \int_1^3 x^2 dx = \frac{1}{\ln 3} \left. \frac{x^3}{3} \right|_1^3 \\ &= \frac{1}{\ln 3} \cdot \frac{3^3 - 1^3}{3} = \frac{26}{3 \ln 3}. \end{aligned}$$

- (b) According to the linear property of expectations, we have

$$\begin{aligned} E(X^3 + 2X^2 - 3X + 1) &= E(X^3) + 2E(X^2) - 3E(X) + E(1) \\ &= \frac{26}{3 \ln 3} + 2 \times \frac{4}{\ln 3} - 3 \times \frac{2}{\ln 3} + 1 \\ &= \frac{32}{3 \ln 3} + 1. \end{aligned}$$

4. If the probability density function of an (absolutely) continuous random variable  $X$  is given by

$$f_X(x) = \begin{cases} \frac{x}{2} & 0 < x \leq 1, \\ \frac{1}{2} & 1 < x \leq 2, \\ \frac{3-x}{2} & 2 < x \leq 3, \\ 0 & \text{otherwise.} \end{cases}$$

Find the expectation of  $g(X) = X^2 - 5X + 3$ .

**Solution:**

$$\begin{aligned} E[g(X)] &= \int_{-\infty}^{+\infty} g(x)f_X(x)dx \\ &= \int_0^1 (x^2 - 5x + 3) \cdot \left(\frac{x}{2}\right)dx + \int_1^2 (x^2 - 5x + 3) \cdot \frac{1}{2}dx + \int_2^3 (x^2 - 5x + 3) \cdot \left(\frac{3-x}{2}\right)dx \\ &= \left. \frac{\frac{x^4}{4} - \frac{5}{3}x^3 + \frac{3}{2}x^2}{2} \right|_0^1 + \left. \frac{\frac{x^3}{3} - \frac{5}{3}x^2 + 3x}{2} \right|_1^2 + \left. \frac{x^3 - \frac{15}{2}x^2 + 9x - \frac{x^4}{4} + \frac{5}{3}x^3 - \frac{3}{2}x^2}{2} \right|_2^3 \\ &= \frac{1}{24} - \frac{13}{12} + \frac{19}{24} \\ &= -\frac{11}{6}. \end{aligned}$$

**Method 2:**

$$\begin{aligned} E[X^2] &= \int_{-\infty}^{+\infty} x^2 f_X(x)dx \\ &= \int_0^1 x^2 \cdot \left(\frac{x}{2}\right)dx + \int_1^2 x^2 \cdot \frac{1}{2}dx + \int_2^3 x^2 \cdot \left(\frac{3-x}{2}\right)dx \\ &= \left. \frac{\frac{x^4}{4}}{2} \right|_0^1 + \left. \frac{\frac{x^3}{3}}{2} \right|_1^2 + \left. \frac{x^3 - \frac{x^4}{4}}{2} \right|_2^3 \\ &= \frac{1}{8} + \frac{7}{6} + \frac{11}{8} \\ &= \frac{64}{24} = \frac{8}{3}. \end{aligned}$$

$$\begin{aligned} E[X] &= \int_{-\infty}^{+\infty} x \cdot f_X(x)dx \\ &= \int_0^1 x \cdot \left(\frac{x}{2}\right)dx + \int_1^2 x \cdot \frac{1}{2}dx + \int_2^3 x \cdot \left(\frac{3-x}{2}\right)dx \\ &= \left. \frac{\frac{1}{3}x^3}{2} \right|_0^1 + \left. \frac{\frac{x^2}{2}}{2} \right|_1^2 + \left. \frac{3\frac{x^2}{2} - \frac{x^3}{3}}{2} \right|_2^3 \\ &= \frac{1}{6} + \frac{3}{4} + \frac{7}{12} \\ &= \frac{18}{12} = \frac{3}{2}. \end{aligned}$$

According to the linear property of expectations, we have

$$E[g(X)] = E(X^2 - 5X + 3) = E(X^2) - 5E(X) + E(3)$$

$$\begin{aligned}
&= \frac{8}{3} - 5 \times \frac{3}{2} + 3 \\
&= -\frac{11}{6}
\end{aligned}$$

5. The two continuous random variables  $X$  and  $Y$  have joint p.d.f

$$f(x, y) = \begin{cases} x + y & 0 \leq x \leq 1, 0 \leq y \leq 1, \\ 0 & \text{otherwise.} \end{cases}$$

Find  $E[(X + Y)^2]$ .

**Solution:**

$$\begin{aligned}
E[(X + Y)^2] &= \iint_{\mathbb{R}^2} (x + y)^2 f(x, y) dx dy \\
&= \iint_{\substack{0 \leq x \leq 1 \\ 0 \leq y \leq 1}} (x + y)^2 f(x, y) dx dy \\
&= \iint_{\substack{0 \leq x \leq 1 \\ 0 \leq y \leq 1}} (x + y)^2 (x + y) dx dy = \iint_{\substack{0 \leq x \leq 1 \\ 0 \leq y \leq 1}} (x + y)^3 dx dy \\
&= \iint_{\substack{0 \leq x \leq 1 \\ 0 \leq y \leq 1}} (x^3 + 3x^2y + 3xy^2 + y^3) dx dy = \int_0^1 \int_0^1 (x^3 + 3x^2y + 3xy^2 + y^3) dx dy \\
&= \int_0^1 \left( \frac{x^4}{4} + x^3y + \frac{3}{2}x^2y^2 + xy^3 \right) \Big|_{x=0}^{x=1} dy \\
&= \int_0^1 \left( \frac{1}{4} + y + \frac{3}{2}y^2 + y^3 \right) dy = \left( \frac{1}{4}y + \frac{y^2}{2} + \frac{3}{2} \cdot \frac{y^3}{3} + \frac{y^4}{4} \right) \Big|_0^1 \\
&= \frac{1}{4} + \frac{1}{2} + \frac{1}{2} + \frac{1}{4} \\
&= \frac{3}{2}.
\end{aligned}$$