Assignment 3

Dishank Jain - AI20BTECH11011

Download all python codes from

https://github.com/Dishank422/AI1103−Probability−and−random−variables/blob/main/Assignment_3/codes

and latex-tikz codes from

https://github.com/Dishank422/AI1103−Probability−and−random−variables/blob/main/Assignment_3/main.tex

1 Problem

(Gate IN - 2021 Q.37) Consider that X and Y are independent continuous valued random variables with uniform PDF given by $X \sim U(2,3)$ and $Y \sim U(1,4)$. Then $\Pr(Y \le X)$ is equal to .....

2 Solution

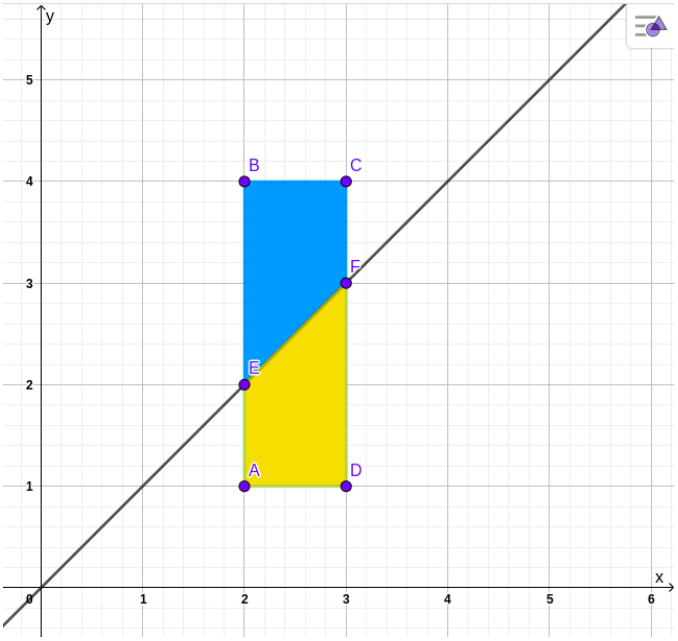

Fig. 0: Probability Distribution of (X, Y)

In figure 0, rectangle ABCD represents sample space of (X, Y). $Y \le X$ for any point (X, Y) if and only if the point lies on or below line EF. Therefore

$$\Pr(Y \le X) = \frac{Area\ of\ AEFD}{Area\ of\ ABCD} \tag{2.0.1}$$

$$= \frac{1}{2} \tag{2.0.2}$$

Alternately, we can write

$$\Pr(Y \le X) = \int_2^3 \Pr(Y \le X |\, X = x) \tag{2.0.3}$$

$$= \int_2^3 F_Y(x)dx \tag{2.0.4}$$

$$= \int_2^3 \frac{x-1}{3}dx \tag{2.0.5}$$

$$= \frac{1}{2} \tag{2.0.6}$$