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Assignment 2

AI1110: Probability and Random Variables INDIAN INSTITUTE OF TECHNOLOGY, HYDERABAD

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12.13.4.1: State which of the following are not the probability distributions of a random variable. Give reasons for your answer.

(1)	X	0	1	2
	Pr X	0.4	0.4	0.2

(2)	X	0	1	2	3	4
(2)	Pr X	0.1	0.5	0.2	-0.1	0.3

$$(3) \begin{array}{|c|c|c|c|c|c|c|} \hline Y & -1 & 0 & 1 \\ \hline Pr Y & 0.6 & 0.1 & 0.2 \\ \hline \end{array}$$

(4)	Z	3	2	1	0	-1
	$\Pr Z$	0.3	0.2	0.4	0.1	0.05

solution: 2, 3 and 4 are not the probability distributions of a random variable. probability distribution of a random variable should satisfy

- (a) $Pr(X_i) > 0$ for i = 1,2,3.....n.
- (b) $\sum_{i=1}^{i=n} \Pr(X_i) = 1$
- In (2) condition (a) fails.
- In (3) condition (b) fails.
- In (4) condition (b) fails.