

PROBABILITY

DIVYA SAI - FWC22094

16.4.10 ¹ The random variable X has a probability distribution $\Pr(X)$ of the following form. Where k is some number:

$$\Pr(X) = \begin{cases} k, & \text{if } x=0 \\ 2k, & \text{if } x=1 \\ 3k, & \text{if } x=2 \\ 0, & \text{otherwise} \end{cases} \quad (16.4.10.1)$$

- a) Determine the value of k
 b) Find $\Pr(X < 2), \Pr(X \leq 2), \Pr(X \geq 2)$

Solution:

we know that, Sum of Probabilities = 1.

$$k + 2k + 3k = 1 \quad (16.4.10.2)$$

$$6k = 1 \quad (16.4.10.3)$$

$$k = \frac{1}{6} \quad (16.4.10.4)$$

Using CDF,

$$F(x) = \begin{cases} 0, & \text{if } x < 0 \\ \frac{1}{6}, & \text{if } 0 \leq x < 1 \\ \frac{1}{2}, & \text{if } 1 \leq x < 2 \\ 1, & \text{if } x \geq 2 \end{cases} \quad (16.4.10.5)$$

(a) $P(X < 2)$

$$\sum_{k=0}^1 \Pr(X = k) = \Pr(X \geq 2) \quad (16.4.1.6)$$

$$\Pr(0 < X \leq 1) \quad (16.4.1.7)$$

$$= F(1) \quad (16.4.1.8)$$

$$= \frac{1}{2} \quad (16.4.1.9)$$

¹Read question numbers as (CHAPTER NUMBER).(EXERCISE NUMBER).(QUESTION NUMBER)

$$\textbf{(b)} \quad \Pr(X \leq 2)$$

$$\sum_{k=0}^2 \Pr(X = k) = \Pr(X \leq 2) \quad (16.4.2.10)$$

$$= F(2) \quad (16.4.2.11)$$

$$= 1 \quad (16.4.2.12)$$

$$\textbf{(c)} \quad \Pr(X \geq 2)$$

$$\Pr(1 < X \leq 2) \quad (16.4.3.13)$$

$$= F(2) - F(1) \quad (16.4.3.14)$$

$$= 1 - \frac{1}{2} \quad (16.4.3.15)$$

$$= \frac{1}{2} \quad (16.4.3.16)$$