

AI1103: Assignment 8

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Download all latex codes from

<https://github.com/Geetha495/Assignment8/blob/main/Assignment8.tex>

Option 2 :

$$\begin{aligned} |\phi_X(t)|^2 &= \phi_X(t) \times \overline{\phi_X(t)} \\ &= \phi_X(t) \times \phi_Y(t) \\ &= \phi_{X+Y}(t) \end{aligned}$$

Thus, $|\phi(t)|^2$ is a characteristic function of random variable $(X + Y)$.

Option 3 :

$$\begin{aligned} \phi_X(-t) &= E(e^{i(-t)X}) \\ &= E(e^{it(-X)}) \\ &= E(e^{itY}) \\ &= \phi_Y(t) \end{aligned}$$

Thus, $\phi(-t)$ is a characteristic function of random variable Y .

Option 4 :

$$\begin{aligned} \phi_X(t+1) &= E(e^{i(t+1)X}) \\ &= E(e^{itX} \times e^{iX}) \end{aligned}$$

Thus, $\phi(t+1)$ is not a characteristic function.

Hence, correct options are 1, 2, 3.

1 PROBLEM

Let $\phi(t)$ be a characteristic function of some random variable. Then, which of the following is also a characteristic function ?

- 1) $f(t) = [\phi(t)]^2$ for all $t \in \mathbb{R}$
- 2) $f(t) = |\phi(t)|^2$ for all $t \in \mathbb{R}$
- 3) $f(t) = \phi(-t)$ for all $t \in \mathbb{R}$
- 4) $f(t) = \phi(t+1)$ for all $t \in \mathbb{R}$

2 SOLUTION

Definition 2.1 (Characteristic Function). The function $\phi_X(t) = E(e^{itX})$ is called the characteristic function (cf) of random variable X .

Proposition 2.1 (Properties of a Characteristic function). All cf's have the following properties:

- 1) $\phi(-t) = \overline{\phi(t)}$ (complex conjugate)
- 2) The characteristic function of $-X$ is the complex conjugate $\overline{\phi(t)}$.

Proposition 2.2 (Cf of sum of independent r.v.'s). If X and Y are independent, then

$$\phi_{X+Y}(t) = \phi_X(t)\phi_Y(t)$$

Let X be the given random variable and let Y and $-X$ have the same distribution.

Option 1 :

$$\begin{aligned} [\phi_X(t)]^2 &= \phi_X(t) \times \phi_X(t) \\ &= \phi_{2X}(t) \end{aligned}$$

Thus, $[\phi(t)]^2$ is a characteristic function of random variable $2X$.