

Mathematical Statistics

Assignment1

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1.1 Solution

(a)

$$\begin{aligned}M_X(t) &= E(e^{tX}) = \sum_{k=0}^n e^{tk} \binom{n}{k} p^k q^{n-k} \\&= \sum_{k=0}^n \binom{n}{k} (pe^t)^k q^{n-k} \\&= (pe^t + q)^n,\end{aligned}$$

where $q = 1 - p$.

(b) By formula (1.34), we have

$$E(X) = M'_X(t) \Big|_{t=0} = n(pe^t + q)^{n-1} pe^t \Big|_{t=0} = np,$$

$$E(X^2) = M''_X(t) \Big|_{t=0} = npe^t((pe^t + q)^{n-1} + pe^t(n-1)(pe^t + q)^{n-2}) \Big|_{t=0} = np + n(n-1)p^2.$$

Thus, $\text{Var}(X) = E(X^2) - EX^2 = np + n(n-1)p^2 - n^2p^2 = np(1-p)$.

(c) If $X + Y = k < n$, then

$$\begin{aligned}\Pr(X + Y = k) &= \sum_{i=0}^k \Pr(X = i, Y = k - i) \\&= \sum_{i=0}^k \Pr(X = i) \Pr(Y = k - i) \\&= \sum_{i=0}^k \binom{n}{i} p^i q^{n-i} e^{-\lambda} \frac{\lambda^{k-i}}{(k-i)!}\end{aligned}$$

Otherwise,

$$\begin{aligned}\Pr(X + Y = k) &= \sum_{i=0}^n \Pr(X = i, Y = k - i) \\&= \sum_{i=0}^n \Pr(X = i) \Pr(Y = k - i) \\&= \sum_{i=0}^n \binom{n}{i} p^i q^{n-i} e^{-\lambda} \frac{\lambda^{k-i}}{(k-i)!}\end{aligned}$$

1.2 Solution

(a) The marginal distribution of X is given by

$$\begin{aligned}\Pr(X = 1) &= \sum_y \Pr(X = 1, Y = y) = \frac{1}{16} + \frac{1}{16} + \frac{1}{16} + \frac{1}{16} = \frac{1}{4}, \\ \Pr(X = 2) &= \sum_y \Pr(X = 2, Y = y) = \frac{2}{16} + \frac{1}{16} + \frac{1}{16} = \frac{1}{4}, \\ \Pr(X = 3) &= \sum_y \Pr(X = 3, Y = y) = \frac{3}{16} + \frac{1}{16} = \frac{1}{4}, \\ \Pr(X = 4) &= \sum_y \Pr(X = 4, Y = y) = \frac{4}{16} = \frac{1}{4}.\end{aligned}$$

(b) Let Z denote $X + Y$. Then the pmf of $X + Y$ is given by

$$\begin{aligned}\Pr(Z = 2) &= \sum_{x+y=2} \Pr(X = x, Y = y) = \frac{1}{16}, \\ \Pr(Z = 3) &= \sum_{x+y=3} \Pr(X = x, Y = y) = \frac{1}{16}, \\ \Pr(Z = 4) &= \sum_{x+y=4} \Pr(X = x, Y = y) = \frac{1}{16} + \frac{2}{16} = \frac{3}{16}, \\ \Pr(Z = 5) &= \sum_{x+y=5} \Pr(X = x, Y = y) = \frac{1}{16} + \frac{1}{16} = \frac{1}{8}, \\ \Pr(Z = 6) &= \sum_{x+y=6} \Pr(X = x, Y = y) = \frac{1}{16} + \frac{3}{16} = \frac{1}{4}, \\ \Pr(Z = 7) &= \sum_{x+y=7} \Pr(X = x, Y = y) = \frac{1}{16}, \\ \Pr(Z = 8) &= \sum_{x+y=8} \Pr(X = x, Y = y) = \frac{4}{16} = \frac{1}{4}.\end{aligned}$$

1.4 Solution

(a) The supports of X and Y are $S_X = \{x_1, x_2, x_3\}$ and $S_Y = \{y_1, y_2, y_3, y_4\}$. Then we have

$$\begin{aligned}p_1 = \Pr(X = x_1) &= c \frac{\Pr(X = x_1 | Y = y_1)}{\Pr(Y = y_1 | X = x_1)} = c \frac{a_{11}}{b_{11}} = c \frac{6}{7}, \\ p_2 = \Pr(X = x_2) &= c \frac{\Pr(X = x_2 | Y = y_1)}{\Pr(Y = y_1 | X = x_2)} = c \frac{a_{21}}{b_{21}} = c, \\ p_3 = \Pr(X = x_3) &= c \frac{\Pr(X = x_3 | Y = y_1)}{\Pr(Y = y_1 | X = x_3)} = c \frac{a_{31}}{b_{31}} = c \frac{12}{7},\end{aligned}$$

where c is a constant. Note that $p_1 + p_2 + p_3 = 1$, we obtain

$$p_1 = \frac{\frac{6}{7}}{\frac{6}{7} + 1 + \frac{12}{7}} = \frac{6}{25}, \quad p_2 = \frac{1}{\frac{6}{7} + 1 + \frac{12}{7}} = \frac{7}{25}, \quad p_3 = \frac{\frac{12}{7}}{\frac{6}{7} + 1 + \frac{12}{7}} = \frac{12}{25}.$$

Similarly, we have

$$\begin{aligned}q_1 &= \frac{\frac{7}{6}}{\frac{7}{6} + \frac{4}{6} + \frac{7}{6} + \frac{7}{6}} = \frac{7}{25}, & q_2 &= \frac{\frac{4}{6}}{\frac{7}{6} + \frac{4}{6} + \frac{7}{6} + \frac{7}{6}} = \frac{4}{25}, \\ q_3 &= \frac{\frac{7}{6}}{\frac{7}{6} + \frac{4}{6} + \frac{7}{6} + \frac{7}{6}} = \frac{7}{25}, & q_4 &= \frac{\frac{7}{6}}{\frac{7}{6} + \frac{4}{6} + \frac{7}{6} + \frac{7}{6}} = \frac{7}{25}.\end{aligned}$$

(b) By using the formula $\Pr(X = x, Y = y) = \Pr(X = x|Y = y)\Pr(Y = y)$, we have

$$\begin{aligned}
\Pr(X = x_1, Y = y_1) &= \Pr(X = x_1|Y = y_1)\Pr(Y = y_1) = \frac{1}{7} \times \frac{7}{25} = \frac{1}{25}, \\
\Pr(X = x_1, Y = y_2) &= \Pr(X = x_1|Y = y_2)\Pr(Y = y_2) = \frac{1}{4} \times \frac{4}{25} = \frac{1}{25}, \\
\Pr(X = x_1, Y = y_3) &= \Pr(X = x_1|Y = y_3)\Pr(Y = y_3) = \frac{3}{7} \times \frac{7}{25} = \frac{3}{25}, \\
\Pr(X = x_1, Y = y_4) &= \Pr(X = x_1|Y = y_4)\Pr(Y = y_4) = \frac{1}{7} \times \frac{7}{25} = \frac{1}{25}, \\
\Pr(X = x_2, Y = y_1) &= \Pr(X = x_2|Y = y_1)\Pr(Y = y_1) = \frac{2}{7} \times \frac{7}{25} = \frac{2}{25}, \\
\Pr(X = x_2, Y = y_2) &= \Pr(X = x_2|Y = y_2)\Pr(Y = y_2) = \frac{1}{2} \times \frac{4}{25} = \frac{2}{25}, \\
\Pr(X = x_2, Y = y_3) &= \Pr(X = x_2|Y = y_3)\Pr(Y = y_3) = \frac{1}{7} \times \frac{7}{25} = \frac{1}{25}, \\
\Pr(X = x_2, Y = y_4) &= \Pr(X = x_2|Y = y_4)\Pr(Y = y_4) = \frac{2}{7} \times \frac{7}{25} = \frac{2}{25}, \\
\Pr(X = x_3, Y = y_1) &= \Pr(X = x_3|Y = y_1)\Pr(Y = y_1) = \frac{4}{7} \times \frac{7}{25} = \frac{4}{25}, \\
\Pr(X = x_3, Y = y_2) &= \Pr(X = x_3|Y = y_2)\Pr(Y = y_2) = \frac{1}{4} \times \frac{4}{25} = \frac{1}{25}, \\
\Pr(X = x_3, Y = y_3) &= \Pr(X = x_3|Y = y_3)\Pr(Y = y_3) = \frac{3}{7} \times \frac{7}{25} = \frac{3}{25}, \\
\Pr(X = x_3, Y = y_4) &= \Pr(X = x_3|Y = y_4)\Pr(Y = y_4) = \frac{4}{7} \times \frac{7}{25} = \frac{4}{25}.
\end{aligned}$$

1.5 Solution

(a) Since m is the unique median of the distribution of X , we have

$$\int_{-\infty}^m f(x) dx = \int_m^{\infty} f(x) dx = \frac{1}{2}.$$

It then follows that

$$\begin{aligned}
\text{RHS} &= \int_{-\infty}^{\infty} |x - m|f(x) dx + 2 \int_m^b (b - x)f(x) dx \\
&= \int_{-\infty}^m (m - x)f(x) dx + \int_m^{\infty} (x - m)f(x) dx + \int_m^b -xf(x) dx + \int_b^m xf(x) dx + 2 \int_m^b bf(x) dx \\
&= \int_{-\infty}^b -xf(x) dx + \int_b^{\infty} xf(x) dx + m \int_{-\infty}^m f(x) dx - m \int_m^{\infty} f(x) dx + 2 \int_m^b bf(x) dx \\
&= \int_{-\infty}^b -xf(x) dx + \int_b^{\infty} xf(x) dx + \frac{m}{2} - \frac{m}{2} + [\int_m^{-\infty} bf(x) dx + \int_{-\infty}^b bf(x) dx] + \int_m^b bf(x) dx \\
&= \int_{-\infty}^b (b - x)f(x) dx + \int_b^{\infty} xf(x) dx + \int_m^{-\infty} bf(x) dx + \int_m^b bf(x) dx \\
&= \int_{-\infty}^b (b - x)f(x) dx + \int_b^{\infty} xf(x) dx - \frac{b}{2} + [\int_m^{\infty} bf(x) dx + \int_{\infty}^b bf(x) dx] \\
&= \int_{-\infty}^b (b - x)f(x) dx + \int_b^{\infty} (x - b)f(x) dx - \frac{b}{2} + \frac{b}{2} \\
&= \int_{-\infty}^{\infty} |x - b|f(x) dx \\
&= \text{LHS}.
\end{aligned}$$

(b) If $b = m$, then $E(|X - b|)$ is minimized. Otherwise, assume that $b > m$, then

$$\int_m^b (b - x)f(x) dx > 0$$

since $(b - x)f(x) \geq 0$ for any $x \in (m, b)$. Similarly the integration is also positive if $b < m$. And the integration is 0 iff $b = m$. By (a), we know that $E(|X - b|)$ is minimized when $b = m$.

1.6 Solution

(a)

$$\Pr\left(\frac{1}{4} < X < \frac{5}{8}\right) = F\left(\frac{5}{8}\right) - F\left(\frac{1}{2}\right) = \frac{19}{32}.$$

(b) Taking the derivative of $F(x)$ yields the pdf of X :

$$f(x) = \begin{cases} 4x, & 0 \leq x < \frac{1}{2}, \\ -4x + 4, & \frac{1}{2} \leq x < 1, \\ 0, & \text{otherwise.} \end{cases}$$

Let's find out $E(X)$ and $E(X^2)$ first.

$$E(X) = \int_{-\infty}^{\infty} xf(x) dx = \int_0^{\frac{1}{2}} 4x^2 dx + \int_{\frac{1}{2}}^1 -4x^2 + 4x dx = \frac{1}{2}.$$

$$E(X^2) = \int_{-\infty}^{\infty} x^2 f(x) dx = \int_0^{\frac{1}{2}} 4x^3 dx + \int_{\frac{1}{2}}^1 -4x^3 + 4x^2 dx = \frac{7}{24}.$$

Therefore, $\text{Var}(X) = E(X^2) - (E(X))^2 = \frac{1}{24}$.

1.7 Solution

(a) Let a denote $t_1X_1 + t_2X_2 + \cdots + t_dX_d$, then we have

$$\begin{aligned} E(e^a) &= E\left(1 + a + \frac{a^2}{2!} + \cdots + \frac{a^n}{n!} + \cdots\right) \\ &= E(1) + E(a) + E\left(\frac{a^2}{2!}\right) + \cdots + E\left(\frac{a^n}{n!}\right) + \cdots \\ &= E(1) + E(t_1X_1 + t_2X_2 + \cdots + t_dX_d) + \frac{1}{2!}E(t_1X_1 + t_2X_2 + \cdots + t_dX_d)^2 + \cdots \end{aligned}$$

Thus, the partial derivative of the joint mgf *w.r.t.* t_i is

$$\frac{dE(e^a)}{dt_i} = E(X_i) + \sum_{j=1}^d E(X_jX_i)t_j + \cdots + \frac{1}{(n-1)!}E[(t_1X_1 + t_2X_2 + \cdots + t_dX_d)^{n-1}X_i] + \cdots$$

Letting $t_1 = \cdots = t_d = 0$ yields that

$$\left. \frac{dM_X(t)}{dt_i} \right|_{t=0} = E(X_i),$$

where $X = (X_1, \dots, X_d)^T$, $t = (t_1, \dots, t_d)^T$.

(b) By (a), the second derivative of the joint mgf *w.r.t.* t_i and t_j is

$$\frac{d^2E(e^a)}{dt_jt_i} = E(X_iX_j) + \cdots + \frac{1}{(n-2)!}E[(t_1X_1 + \cdots + t_dX_d)^{n-2}X_iX_j] + \cdots$$

Letting $t_1 = \cdots = t_d = 0$ yields that

$$\left. \frac{d^2M_X(t)}{dt_it_j} \right|_{t=0} = E(X_iX_j),$$

where $X = (X_1, \dots, X_d)^T$, $t = (t_1, \dots, t_d)^T$.

(c)

$$\begin{aligned} M_{(X,Y)}(t_1, t_2) &= E(e^{t_1X+t_2Y}) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{t_1x+t_2y} f(x, y) dx dy \\ &= \int_0^{\infty} e^{(t_1-1)x} dx \int_0^{\infty} e^{(t_2-1)y} dy \\ &= \frac{1}{1-t_1} \frac{1}{1-t_2} \quad (t_1 < 1, t_2 < 1) \\ &= \frac{1}{(1-t_1)(1-t_2)}. \end{aligned}$$

Thus,

$$\begin{aligned} E(X) &= \left. \frac{dM_{(X,Y)}(t_1, t_2)}{dt_1} \right|_{t_1=t_2=0} = \left. \frac{1}{(1-t_1)^2(1-t_2)} \right|_{t_1=t_2=0} = 1, \\ E(Y) &= \left. \frac{dM_{(X,Y)}(t_1, t_2)}{dt_2} \right|_{t_1=t_2=0} = \left. \frac{1}{(1-t_1)(1-t_2)^2} \right|_{t_1=t_2=0} = 1, \\ E(XY) &= \left. \frac{d^2M_{(X,Y)}(t_1, t_2)}{dt_1t_2} \right|_{t_1=t_2=0} = \left. \frac{1}{(1-t_1)^2(1-t_2)^2} \right|_{t_1=t_2=0} = 1, \end{aligned}$$

$$\text{Cov}(X, Y) = E(XY) - E(X)E(Y) = 1 - 1 = 0.$$

1.8 Solution

(a)

$$1 = \sum_{x=1}^{\infty} \Pr(X = x) = ce^{-\lambda} \sum_{x=1}^{\infty} \frac{\lambda^x}{x!} = ce^{-\lambda}(e^{\lambda} - 1) \Rightarrow c = \frac{1}{1 - e^{-\lambda}}.$$

(b)

$$E(X) = \sum_{x=1}^{\infty} x \Pr(X = x) = \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} x \frac{\lambda^x}{x!} \stackrel{t=x-1}{=} \frac{\lambda e^{-\lambda}}{1 - e^{-\lambda}} \sum_{t=0}^{\infty} \frac{\lambda^t}{t!} = \frac{\lambda}{1 - e^{-\lambda}},$$

$$\begin{aligned} E(X^2) &= \sum_{x=1}^{\infty} x^2 \Pr(X = x) = \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} x^2 \frac{\lambda^x}{x!} \\ &= \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} x(x-1) \frac{\lambda^x}{x!} + \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} x \frac{\lambda^x}{x!} \\ &= \frac{\lambda^2 e^{-\lambda}}{1 - e^{-\lambda}} \sum_{m=0}^{\infty} \frac{\lambda^m}{m!} \quad (m = x - 2) \\ &= \frac{\lambda^2}{1 - e^{-\lambda}} + \frac{\lambda}{1 - e^{-\lambda}} \\ &= \frac{\lambda^2 + \lambda}{1 - e^{-\lambda}}, \end{aligned}$$

$$\text{Var}(X) = E(X^2) - (E(X))^2 = \frac{\lambda - (\lambda^2 + \lambda)e^{-\lambda}}{(1 - e^{-\lambda})^2}.$$

(c)

$$M_X(t) = E(e^{tX}) = \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} e^{tx} \frac{\lambda^x}{x!} = \frac{e^{-\lambda}}{1 - e^{-\lambda}} \sum_{x=1}^{\infty} \frac{(\lambda e^t)^x}{x!} = \frac{e^{-\lambda}}{1 - e^{-\lambda}} (e^{\lambda e^t} - 1) = \frac{e^{\lambda e^t} - 1}{e^{\lambda} - 1}.$$

(d) The support of $X + Y$ is $\{2, 3, \dots\}$.

$$\begin{aligned} \Pr(X_1 + X_2 = n) &= \sum_{k=1}^{n-1} \Pr(X_1 = k, X_2 = n - k) \\ &= \sum_{k=1}^{n-1} \Pr(X_1 = k) \Pr(X_2 = n - k) \\ &= \sum_{k=1}^{n-1} \frac{1}{e^{\lambda_1} - 1} \frac{\lambda_1^k}{k!} \cdot \frac{1}{e^{\lambda_2} - 1} \frac{\lambda_2^{n-k}}{(n-k)!} \\ &= \frac{1}{(e^{\lambda_1} - 1)(e^{\lambda_2} - 1)} \left[\sum_{k=0}^n \frac{\lambda_1^k}{k!} \cdot \frac{\lambda_2^{n-k}}{(n-k)!} - \frac{\lambda_1^n}{n!} - \frac{\lambda_2^n}{n!} \right] \\ &= \frac{1}{n!(e^{\lambda_1} - 1)(e^{\lambda_2} - 1)} \left[\sum_{k=0}^n \binom{n}{k} \lambda_1^k \lambda_2^{n-k} - \lambda_1^n - \lambda_2^n \right] \\ &= \frac{(\lambda_1 + \lambda_2)^n - \lambda_1^n - \lambda_2^n}{n!(e^{\lambda_1} - 1)(e^{\lambda_2} - 1)}, \quad n = 2, 3, \dots \end{aligned}$$

(e) The pmf is given by

$$\begin{aligned}
\Pr(X_1 = y | X_1 + X_2 = x) &= \frac{\Pr(X_1 = y, X_1 + X_2 = x)}{\Pr(X_1 + X_2 = x)} \\
&= \frac{\Pr(X_1 = y)\Pr(X_2 = x - y)}{\Pr(X_1 + X_2 = x)} \\
&= \frac{\frac{\lambda_1^y}{y!(e^{\lambda_1} - 1)} \cdot \frac{\lambda_2^{x-y}}{(x-y)!(e^{\lambda_2} - 1)}}{\frac{(\lambda_1 + \lambda_2)^x - \lambda_1^x - \lambda_2^x}{x!(e^{\lambda_1} - 1)(e^{\lambda_2} - 1)}} \\
&= \binom{x}{y} \frac{\lambda_1^y \lambda_2^{x-y}}{(\lambda_1 + \lambda_2)^x - \lambda_1^x - \lambda_2^x},
\end{aligned}$$

where $1 \leq y \leq x - 1$, y is an integer.

1.10 Solution

(a) Since X and Y are independent, we have

$$M_W(t) = M_{3X}(t) \cdot M_{2Y}(t) = M_X(3t) \cdot M_Y(2t) = \exp(-2t + \frac{25}{2}t^2).$$

This shows that $W \sim N(-2, 25)$. Now we have

$$\begin{aligned}
\Pr(-12 < W < 3) &= \Pr\left(\frac{-12 - (-2)}{5} < \frac{W - (-2)}{5} < \frac{3 - (-2)}{5}\right) \\
&= \Phi(1) - \Phi(-2) \\
&= \Phi(1) + \Phi(2) - 1
\end{aligned}$$

(b) Since $W \sim N(-2, 25)$, we have

$$E(W) = -2, \text{Var}(W) = 25.$$

Therefore,

$$E(W^2) = \text{Var}(W) + (EW)^2 = 25 + (-2)^2 = 29.$$

1.11 Solution

(a)

$$\begin{aligned}
E(Y) &= \int_{-\infty}^{\infty} |x|f(x) dx = \int_{-\infty}^{\infty} |x| \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx = \frac{2}{\sqrt{2\pi}} \int_0^{\infty} x e^{-\frac{x^2}{2}} dx \stackrel{t=x^2/2}{=} \frac{2}{\sqrt{2\pi}} \int_0^{\infty} e^{-t} dt = \frac{2}{\sqrt{2\pi}}. \\
E(Y^2) &= \int_{-\infty}^{\infty} x^2 f(x) dx = E(X^2) = \text{Var}(X) + (EX)^2 = 1 + 0 = 1. \\
\text{Var}(Y) &= E(Y^2) - (EY)^2 = 1 - \frac{4}{2\pi} = 1 - \frac{2}{\pi}.
\end{aligned}$$

(b) The pmf is given by

$$F_Y(y) = \Pr(Y \leq y) = \Pr(|X| \leq y) = \Pr(-y \leq X \leq y) = \int_{-y}^y f(x) dx = \frac{2}{\sqrt{2\pi}} \int_0^y e^{-\frac{x^2}{2}} dx$$

Thus,

$$F_Y(y) = \begin{cases} 0, & y \leq 0, \\ \frac{2}{\sqrt{2\pi}} \int_0^y e^{-\frac{x^2}{2}}, & y > 0. \end{cases}$$

And the pdf is

$$f_Y(y) = F'_Y(y) = \begin{cases} \frac{2}{\sqrt{2\pi}} e^{-\frac{y^2}{2}}, & y > 0, \\ 0, & \text{otherwise.} \end{cases}$$

1.12 Proof

Let Y denote $F(X)$, then the set of all possible values of Y is $[0, 1]$.

If $y < 0$, then

$$F_Y(y) = \Pr(Y \leq y) = 0.$$

If $y \in [0, 1]$, then

$$F_Y(y) = \Pr(Y \leq y) = \Pr(F(X) \leq y) = \Pr(X \leq F^{-1}(y)) = F(F^{-1}(y)) = y.$$

If $y > 1$, then

$$F_Y(y) = \Pr(Y \leq y) = 1.$$

Hence, the pmf of Y is same as the pmf of U . i.e. $F(X) \stackrel{d}{=} U$. □

1.13 Proof

Define the random variable:

$$I = \begin{cases} 1, & X > \lambda\mu, \\ 0, & X \leq \lambda\mu. \end{cases}$$

Then,

$$\begin{aligned} E(I^2) &= \Pr(X > \lambda\mu), \\ E(IX) &= \sum_{x > \lambda\mu} x \Pr(X = x) \\ &= \sum_x x \Pr(X = x) - \sum_{0 < x \leq \lambda\mu} x \Pr(X = x) \\ &\geq \mu - \sum_{0 < x \leq \lambda\mu} \lambda\mu \Pr(X = x) \\ &\geq \mu - \lambda\mu \sum_x \Pr(X = x) \\ &= (1 - \lambda)\mu. \end{aligned}$$

By Cauchy-Schwarz inequality, we obtain that

$$E(I^2)E(X^2) \geq (E(IX))^2.$$

i.e.

$$\Pr(X > \lambda\mu)E(X^2) \geq (1 - \lambda)^2\mu^2,$$

which completes the proof for discrete case. Substituting the sum of x by the integral yields the proof for continuous case. \square