Assignment 2

Namita Kumari - CS20BTECH11034

Download all latex-tikz codes from

https://github.com/ImNamitaKumari/Probability−and−Random−Variables/blob/main/Assignment4/Assignment4.tex

1 CSIR UGC NET - June 2015 Q. 105

Suppose $X_1, X_2, ...$ are independent random variables. Assume that $X_1, X_3, ...$ are independently distributed with mean μ_1 and variance σ_1^2, while $X_2, X_4, ...$ are independently distributed with mean μ_2 and variance σ_2^2. Let $S_n = X_1 + X_2 + ... + X_n$. Then $\frac{S_n - a_n}{b_n}$ converges in distribution to $N(0, 1)$ if

1) $a_n = \frac{n(\mu_1+\mu_2)}{2}$ and $b_n = \sqrt{n}\sqrt{\frac{\sigma_1^2+\sigma_2^2}{2}}$
2) $a_n = \frac{n(\mu_1+\mu_2)}{2}$ and $b_n = \frac{n(\sigma_1+\sigma_2)}{2}$
3) $a_n = n(\mu_1 + \mu_2)$ and $b_n = \sqrt{n}\frac{(\sigma_1+\sigma_2)}{2}$
4) $a_n = n(\mu_1 + \mu_2)$ and $b_n = \sqrt{n}\sqrt{\frac{\sigma_1^2+\sigma_2^2}{2}}$

2 Solution

For X and Y being independent random variables,

$$E(X + Y) = E(X) + E(Y) \tag{2.0.1}$$

$$Var(X + Y) = Var(X) + Var(Y) \tag{2.0.2}$$

$$Var(aX + b) = a^2 Var(X) \tag{2.0.3}$$

$$S_n = X_1 + X_2 + ... + X_n \tag{2.0.4}$$

Using equation (2.0.1),

$$\implies E(S_n) = E(X_1) + E(X_2) + ... + E(X_n) \tag{2.0.5}$$

$$\implies E(S_n) = \begin{cases} \frac{n(\mu_1+\mu_2)}{2} & n = \text{even} \\ \frac{n(\mu_1+\mu_2)}{2} + \frac{\mu_1-\mu_2}{2} & n = \text{odd} \end{cases} \tag{2.0.6}$$

Given,

$$\lim_{n\to\infty} E\left(\frac{S_n - a_n}{b_n}\right) = 0 \tag{2.0.7}$$

For all options, a_n and b_n are fixed numbers dependent only on n and not a random variable. So, $E(a_n) = a_n$ and $E(b_n) = b_n$.

$$\implies \lim_{n\to\infty} \frac{E(S_n) - a_n}{b_n} = 0 \tag{2.0.8}$$

$$\tag{2.0.9}$$

For all given options,

$$\lim_{n\to\infty} b_n = \infty \tag{2.0.10}$$

So,

$$\lim_{n\to\infty} E(S_n) - a_n = k, k \in \mathbb{R}, \text{free of } n \tag{2.0.11}$$

$$\implies \frac{n(\mu_1 + \mu_2)}{2} - a_n = k_1 \tag{2.0.12}$$

$$\text{And, } \frac{n(\mu_1 + \mu_2)}{2} + \frac{\mu_1 - \mu_2}{2} - a_n = k_2 \tag{2.0.13}$$

$$\implies a_n = \frac{n(\mu_1 + \mu_2)}{2} + k_3 \tag{2.0.14}$$

Using equation (2.0.2)

$$Var(S_n) = Var(X_1) + Var(X_2) + ... + Var(X_n) \tag{2.0.15}$$

$$\implies Var(S_n) = \begin{cases} \frac{n(\sigma_1^2+\sigma_2^2)}{2} & n = \text{even} \\ \frac{n(\sigma_1^2+\sigma_2^2)}{2} + \frac{\sigma_1^2-\sigma_2^2}{2} & n = \text{odd} \end{cases} \tag{2.0.16}$$

Given,

$$\lim_{n\to\infty} Var\left(\frac{S_n - a_n}{b_n}\right) = 1 \tag{2.0.17}$$

From equation (2.0.3),

$$\implies \lim_{n\to\infty} \frac{Var(S_n)}{b_n^2} = 1 \tag{2.0.18}$$

$$\implies \frac{n(\sigma_1^2 + \sigma_2^2)}{2b_n^2} = 1, n = \text{even} \tag{2.0.19}$$

$$\text{And, } \frac{n(\sigma_1^2 + \sigma_2^2)}{2b_n^2} + \frac{\sigma_1^2 - \sigma_2^2}{2b_n^2} = 1, n = \text{odd} \tag{2.0.20}$$

$$\implies b_n = \sqrt{n}\sqrt{\frac{\sigma_1^2 + \sigma_2^2}{2}}, n = \text{even} \tag{2.0.21}$$

$$\text{And, } b_n = \sqrt{\frac{n(\sigma_1^2 + \sigma_2^2) + (\sigma_1^2 - \sigma_2^2)}{2}}, n = \text{odd} \tag{2.0.22}$$

Hence from equation (2.0.21) and (2.0.14), the correct answer is option 1).