

Assignment 2

Namita Kumari - CS20BTECH11034

Download all python codes from

<https://github.com/ImNamitaKumari/Probability-and-Random-Variables/blob/main/Assignment2/codes/Assignment2.py>

and latex-tikz codes from

<https://github.com/ImNamitaKumari/Probability-and-Random-Variables/blob/main/Assignment2/Assignment2.tex>

1 PROBLEM

62) Suppose the random variable U has uniform distribution on $[0,1]$ and $X = -2 \log U$. The density of X is:

- 1) $f(x) = \begin{cases} e^{-x} & x > 0 \\ 0 & \text{otherwise} \end{cases}$
- 2) $f(x) = \begin{cases} 2e^{-2x} & x > 0 \\ 0 & \text{otherwise} \end{cases}$
- 3) $f(x) = \begin{cases} \frac{1}{2}e^{-\frac{x}{2}} & x > 0 \\ 0 & \text{otherwise} \end{cases}$
- 4) $f(x) = \begin{cases} \frac{1}{2} & x \in [0, 2] \\ 0 & \text{otherwise} \end{cases}$

2 SOLUTION

U has a uniform distribution in $[0,1]$.

$$\Rightarrow \text{PDF}(U) = f_U(x) = k, k \in \mathbf{N}, x \in [0, 1] \quad (2.0.1)$$

Now,

$$\int_0^1 f_U(x) dx = 1 \quad (2.0.2)$$

$$\Rightarrow f_U(x) = 1, \forall x \in [0, 1] \quad (2.0.3)$$

$$X = -2 \log U, U \in [0, 1] \quad (2.0.4)$$

$$\Rightarrow X \in [0, \infty) \quad (2.0.5)$$

CDF of X will be given by,

$$F_X(x) = \Pr(X \leq x) \quad (2.0.6)$$

Here, from (2.0.5),

$$x \in [0, \infty) \Rightarrow e^{-\frac{x}{2}} \in [0, 1] \quad (2.0.7)$$

$$\begin{aligned} \Rightarrow F_X(x) &= \Pr(-2 \log U \leq x) = \Pr(U \geq e^{-\frac{x}{2}}) \\ &= 1 - \Pr(U \leq e^{-\frac{x}{2}}) \\ &= 1 - F_U(e^{-\frac{x}{2}}) \end{aligned} \quad (2.0.8)$$

We know that,

$$\text{PDF} = f(x) = \frac{d[F(x)]}{dx} \quad (2.0.9)$$

Differentiating both sides of (2.0.8), we get

$$\frac{d[F_X(x)]}{dx} = -\frac{d[F_U(e^{-\frac{x}{2}})]}{dx} \quad (2.0.10)$$

$$\Rightarrow f_X(x) = -f_U(e^{-\frac{x}{2}}) \left(\frac{de^{-\frac{x}{2}}}{dx} \right) \quad (2.0.11)$$

From (2.0.3),

$$f_X(x) = -1 \times \left(e^{-\frac{x}{2}} \right) \left(-\frac{1}{2} \right) = \frac{1}{2} e^{-\frac{x}{2}}, x \in [0, \infty) \quad (2.0.12)$$

Hence,

$$f_X(x) = \begin{cases} \frac{1}{2} e^{-\frac{x}{2}} & x \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (2.0.13)$$

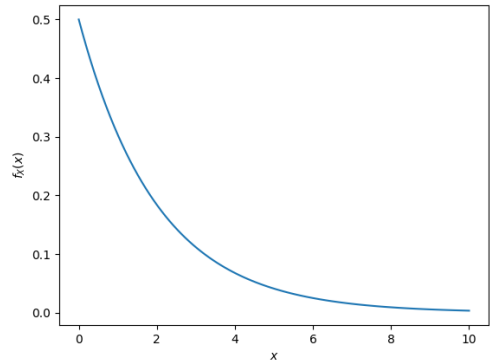


Fig. 0: PDF of random variable X