## Assignment 5- Probability and Random Variables

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Download all python codes from

https://github.com/KoteshSatvik/AI1103 –
Probability\_and\_Random\_Variables/tree/
main/Assignment-5/codes

and latex-tikz codes from

https://github.com/KoteshSatvik/AI1103-Probability\_and\_Random\_Variables/blob/ main/Assignment-5/Assignment5.tex

## 1 GATE 2015 (EE PAPER-1 NEW 2) Q.2(APT. SECTION)

Given Set A =  $\{2,3,4,5\}$  and Set B =  $\{11,12,13,14,15\}$ , two numbers are randomly selected, one from each set. What is probability that the sum of the two numbers equals 16?

## 2 Solution

Let  $X_1 \in \{2, 3, 4, 5\}$  and  $X_2 \in \{11, 12, 13, 14, 15\}$  be the random variables such that  $X_1$  represents the number chosen from set A and  $X_2$  the number chosen from set B.

Then, the probability mass functions are

$$p_{X_1}(n) = \Pr(X_1 = n) = \begin{cases} \frac{1}{4} & 2 \le n \le 5\\ 0 & otherwise \end{cases}$$
 (2.0.1)

$$p_{X_2}(n) = \Pr(X_2 = n) = \begin{cases} \frac{1}{5} & 11 \le n \le 15 \\ 0 & otherwise \end{cases}$$
 (2.0.2)

Let X be the random variable denoting the sum  $(X=X_1+X_2)$ . Then, X can take the values  $\{13, 14, 15, 16, 17, 18, 19, 20\}$ .

$$p_X(n) = \Pr(X_1 + X_2 = n)$$
 (2.0.3)

$$= \Pr(X_1 = n - X_2) \tag{2.0.4}$$

$$= \sum_{k} \Pr(X_1 = n - k | X_2 = k) p_{X_2}(k) \quad (2.0.5)$$

As  $X_1, X_2$  are independent,

$$\Pr(X_1 = n - k | X_2 = k) = \Pr(X_1 = n - k)$$
 (2.0.6)

from (2.0.5) and (2.0.6)

$$p_X(n) = \sum_k p_{X_1}(n-k)p_{X_2}(n) = p_{X_1}(n) * p_{X_2}(n)$$
(2.0.7)

where \* denotes the convolution operator. As,

$$p_X(n) = \sum_k p_{X_1}(n-k)p_{X_2}(k)$$
 (2.0.8)

$$= \frac{1}{5} \sum_{k=11}^{15} p_{X_1}(n-k)$$
 (2.0.9)

$$=\frac{1}{5}\sum_{k=n-15}^{n-11}p_{X_1}(k)$$
 (2.0.10)

Since  $p_{X_1}(k) = 0$  for k < 2, k > 5Therefore, we get

$$p_{x}(n) = \begin{cases} 0 & n \le 12\\ \frac{1}{5} \sum_{k=2}^{n-11} p_{X_{1}}(k) & 2 \le n-11 \le 5\\ \frac{1}{5} \sum_{k=n-15}^{5} p_{X_{1}}(k) & 2 \le n-15 \le 5\\ 0 & n > 20 \end{cases}$$
(2.0.11)

Therefore, from (2.0.1) we get

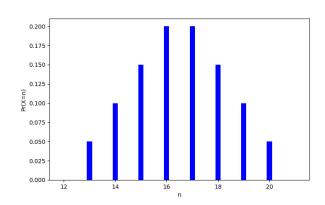


Fig. 0: Probability mass function of X

$$p_{x}(n) = \begin{cases} 0 & n \le 12\\ \frac{n-12}{20} & 13 \le n \le 16\\ \frac{21-n}{20} & 17 \le n \le 20\\ 0 & n > 20 \end{cases}$$
 (2.0.12)

Required probability is the probability of the sum of numbers selected from the sets, one from each set to be 16.

Therefore from (2.0.12),

$$p_X(16) = \left(\frac{16 - 12}{20}\right) \qquad (2.0.13)$$

$$\implies p_X(16) = \frac{4}{20}$$
 (2.0.14)

$$\implies \Pr(X_1 + X_2 = 16) = \frac{1}{5}$$
 (2.0.15)

$$\therefore \Pr(X_1 + X_2 = 16) = 0.2 \tag{2.0.16}$$