AI1103 Assignment 3

Megh Shah - CS20BTECH11032

Download all latex-tikz codes from

https://github.com/MShah134/AI1103/blob/main/Assignment−4/main.tex

Question

X_1 and X_2 are independent Poisson variables such that $\Pr(X_1 = 2) = \Pr(X_1 = 1)$ and $\Pr(X_2 = 2) = \Pr(X_2 = 3)$. What is the variance of $(X_1 - 2X_2)$?

1) 14
2) 4
3) 3
4) 2

Solution

For a Poisson variable X,

$$\Pr(X = k) = \frac{\lambda^k e^{-\lambda}}{k!} \tag{0.0.1}$$

Since $\Pr(X_1 = 2) = \Pr(X_1 = 1)$,

$$\frac{{\lambda_1}^2 e^{-\lambda_1}}{2!} = \frac{{\lambda_1}^1 e^{-\lambda_1}}{1!} \tag{0.0.2}$$

$$\lambda_1 = 2!/1! = 2 \tag{0.0.3}$$

Similarly, as $\Pr(X_2 = 2) = \Pr(X_2 = 3)$,

$$\frac{{\lambda_2}^2 e^{-\lambda_2}}{2!} = \frac{{\lambda_2}^3 e^{-\lambda_2}}{3!} \tag{0.0.4}$$

$$\lambda_2 = 3!/2! = 3 \tag{0.0.5}$$

Also we know for a Poisson variable X, the following holds true:

$$\mathrm{E}[X] = \lambda \tag{0.0.6}$$

$$\mathrm{Var}[X] = \lambda \tag{0.0.7}$$

$$\mathrm{Var}[X] = \mathrm{E}[X^2] - (\mathrm{E}[X])^2 \tag{0.0.8}$$

Now, for the variance of $(X_1 - 2X_2)$

$$\begin{aligned}\mathrm{Var}[X_1 - 2X_2] &= \mathrm{E}[(X_1 - 2X_2)^2] - (\mathrm{E}[X_1 - 2X_2])^2 \\ &= \mathrm{E}[X_1^2 + 4X_2^2 - 4X_1X_2] \\ &\quad - (\mathrm{E}[X_1] - 2\mathrm{E}[X_2])^2 \\ &= \mathrm{E}[X_1^2] - (\mathrm{E}[X_1])^2 + 4(\mathrm{E}[X_2^2] - (\mathrm{E}[X_2])^2) \\ &\quad - 4\mathrm{E}[X_1X_2] + 4\mathrm{E}[X_1]\mathrm{E}[X_2] \end{aligned} \tag{0.0.9}$$

Since the variables are independent:

$$\mathrm{E}[X_1X_2] = \mathrm{E}[X_1]\mathrm{E}[X_2] \tag{0.0.10}$$

Substituting equations (0.0.7) and (0.0.8), we get:

$$\begin{aligned}\mathrm{Var}[X_1 - 2X_2] &= \mathrm{Var}[X_1] + 4(\mathrm{Var}[X_2]) \\ &\quad - 4\mathrm{E}[X_1][X_2] + 4\mathrm{E}[X_1][X_2] \\ &= \lambda_1 + 4\lambda_2 = 2 + 4(3) = 14 \end{aligned} \tag{0.0.11}$$

Hence option (a) 14 is correct.