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Assignment -1 in LATEX

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Problem 10.13.3.21:

Two dice are thrown together. Find the probability that the product of the numbers on the top of the dice is

- 1) 6
- 2) 12
- 3) 7

Solution:

X = Outcome of the first dice

Y = Outcome of the second dice

Z = XY

X	1	2	3	4	5	6
Pr(x)	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{6}$

The pmf of Y is also similar to the table above

$$E(X) = \sum_{X_i=1}^{X_6} X_i \Pr(X_i) = \frac{1}{6} \times \left(\sum_{X=1}^{6} X\right)$$
 (1)

$$= \frac{1}{6} \times \frac{6 \times 7}{2} = \frac{7}{2} \tag{2}$$

Similarly

$$E(Y) = \frac{7}{2} \tag{3}$$

Since X,Y are independent random variables

$$E(XY) = E(X) \times E(Y) \tag{4}$$

$$= \frac{7}{2} \times \frac{7}{2} \tag{5}$$

$$=\frac{49}{4}\tag{6}$$

$$F_{Y}(y) = \begin{cases} 0 & y < 1\\ \frac{y}{6} & 1 \le y \le 6\\ 1 & y > 6 \end{cases}$$
 (7)

Y	< 1	1	2	3	4	5	6	> 6
$F_{Y}(y)$	0	$\frac{1}{6}$	<u>2</u>	$\frac{3}{6}$	$\frac{4}{6}$	<u>5</u>	1	1

$$\Pr(Z \le n) = \sum_{k=1}^{6} \Pr(X = k) F_Y\left(\left(\frac{n}{k}\right) | k\right)$$
 (8)

$$= \sum_{k=1}^{6} \frac{1}{6} \times F_Y\left(\left(\frac{n}{k}\right)|k\right) \tag{9}$$

$$= \frac{1}{6} \times \sum_{k=1}^{6} F_Y\left(\left(\frac{n}{k}\right)|k\right) \tag{10}$$

where Pr(X) denotes pmf of random variable X $F_Y(y)$ denotes cdf of random variable Y

$$F\left(\frac{n}{k}\right) = \begin{cases} 1 & k < \frac{n}{6} \\ \frac{\left[\frac{n}{k}\right]}{6} & k \ge \frac{n}{6} \cap \frac{n}{k} \notin I \\ \frac{\left(\frac{n}{k}\right)}{6} & k \ge \frac{n}{6} \cap \frac{n}{k} \in I \end{cases}$$
(11)

where [x] denotes the greatest integer less than or equal to x

$$\Pr\left(Z \le n\right) = \frac{1}{6} \times \sum_{k=1}^{6} F_Y\left(\frac{n}{k}\right) \tag{12}$$

$$= \frac{1}{6} \times \left\{ \sum_{k=1}^{\left[\frac{n}{6}\right]} F_Y\left(\frac{n}{k}\right) + \sum_{k=\left[\frac{n}{6}\right]+1}^{6} F_Y\left(\frac{n}{k}\right) \right\}$$
(13)

$$= \frac{1}{6} \times \left\{ \sum_{k=1}^{\left[\frac{n}{6}\right]} 1 + \sum_{k=\left[\frac{n}{2}\right]+1}^{6} F_Y\left(\frac{n}{k}\right) \right\}$$
 (14)

$$= \frac{1}{6} \times \left\{ \left[\frac{n}{6} \right] + \sum_{k=\left[\frac{n}{2}\right]+1}^{6} F_Y\left(\frac{n}{k}\right) \right\}$$
 (15)

Since random variables X,Y are independent

$$Pr(X, Y) = Pr(X) \times Pr(Y) = \frac{1}{6} \times \frac{1}{6} = \frac{1}{36}$$
 (16)

1) Product = 6

$$Z = 6$$
 for $(X, Y) = \{(1, 6), (2, 3), (3, 2), (6, 1)\}$
No. of events for product to be $6 = 4$

$$Pr(Z = 6) = F_z(6) - F_z(5)$$
 (17)

$$=4 \times \frac{1}{36} = \frac{1}{9} \tag{18}$$

2) Product = 12
$$Z = 12$$
 for $(X, Y) = \{(2, 6), (3, 4), (4, 3), (6, 2)\}$ No. of events for product to be $12 = 4$

$$Pr(Z = 12) = F_z(12) - F_z(11)$$
 (19)
= $4 \times \frac{1}{36} = \frac{1}{9}$ (20)

3) Product = 7
$$Z = 7$$
 for $(X, Y) = \{\}$

$$Pr(Z = 7) = 0$$
 (21)