

RSP - Örgün - 2014 Midterm (Mazeret) Solutions
- 15/05/2014 -

① (20p)

Using the definitions for PMF

$$P(X=x) = f(x) = \sum_{k=-\infty}^{+\infty} f(x) = 1$$

$$\therefore f(2) + f(3) + f(4) = 1$$

$$\therefore \alpha (\ln 2 + \ln 3 + \ln 4) = 1$$

$$\therefore \alpha \ln(2 \cdot 3 \cdot 4) = 1$$

$$\therefore \alpha \ln(24) = 1$$

$$\alpha = 1/\ln(24) \rightarrow$$

$$\alpha \approx 0.3147 \checkmark$$

Note

$$\ln(a) + \ln(b) = \ln(ab)$$

② (25p)

$$F(x) = \sum_{k=-\infty}^x f(k)$$

Note: Do not forget $F(x)$ is used for CDF and $f(x)$ is " for PMF & PDF!!!

$$\text{For } x < 2 \rightarrow F(x) = 0$$

$$\text{For } 2 \leq x < 4 \rightarrow F(x) = \sum_{k=2}^x f(k) = \sum_{k=2}^x \alpha \ln(k)$$

$$\therefore F(2) = f(2) = 0.2181 \quad \textcircled{1}$$

$$F(3) = f(2) + f(3) = 0.2181 + 0.3457 = 0.5638 \quad \textcircled{2}$$

$$F(4) = f(4) + F(3) = 1 \quad \textcircled{3}$$



③ (30p)

$$E(X) = \mu_X = \sum_{x=2}^4 x \cdot \alpha \cdot \ln(x)$$

$$= 2 \cdot f(2) + 3 \cdot f(3) + 4 \cdot f(4)$$

$$= 2 \times 0.2181 + 3 \times 0.3457 + 4 \times 0.4362$$

$$\mu_X = \boxed{3.2181} \text{ IL } \textcircled{1}$$

$$V(X) = E(X^2) - \mu_X^2$$

$$E(X^2) = \sum_{x=2}^4 x^2 \cdot f(x)$$

$$= 4 \cdot f(2) + 9 \cdot f(3) + 16 \cdot f(4)$$

$$= 4 \times 0.2181 + 9 \times 0.3457 + 16 \times 0.4362$$

$$E(X^2) = \boxed{10.9629} \textcircled{2}$$

using ① ②

$$V(X) = E(X^2) - \mu_X^2 = 10.9629 - (3.2181)^2$$

$$\boxed{V(X) = 0.6067} \text{ IL}$$

④ (25p)

$$E[h(x)] = E(X^2 + 2X - 1) = E(X^2) - 2E(X) - 1$$

using ① ②

$$= 10.9629 - 2 \times 3.2181 - 1$$

$$\boxed{E[h(x)] = 5.5267} \text{ IL}$$