

ASSIGNMENT 5

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Abstract

- This document contains the explanation of example 4.5 of Papoulis Pillai Probability book

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A telephone call occurs at random in the interval $(0,1)$. In this experiment, the outcomes are time distances t between 0 and 1 and the probability that t is between t_1 and t_2 is given by

$$P\{t_1 \leq t \leq t_2\} = t_2 - t_1$$

Find the C.D.F of the given event.

Let the random variable x such that $x(t)=t$ $0 \leq t \leq 1$. Here, t is the outcome of the experiment and also the corresponding value $x(t)$ of the random variable x .

If $x > 1$, then $X(t) \leq x$ for every outcome. Hence

$$F(x) = P\{X \leq x\} = P\{0 \leq t \leq 1\} = P(S) = 1$$

If $0 \leq x \leq 1$, then $X(t) \leq x$, for t in $(0,x)$. Hence

$$F(x) = P\{X \leq x\} = P\{0 \leq t \leq x\} = x$$

If $x < 0$, then $\{X \leq x\}$ is the impossible event because

$$x(t) \geq 0, \text{ as } 0 \leq t \leq 1 \text{ Hence, } F(x) = P\{X \leq x\} = P\{\phi\} = 0$$

FIGURE:

