Al1110 Assignment 4

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Outline

Question

Solution

Answer

Example 4.8

Suppose the random variable x is such that $X(\xi) = 1$ if $\xi \in A$ and zero otherwise. Find F(x).



Solution

Given,

$$X(\xi) = \left\{ \begin{array}{ll} 1 & \text{if } \xi \in A \\ 0 & \text{otherwise} \end{array} \right\}$$
 (1)

For x < 0;

$$\{X(\xi) \le X\} = \{\phi\} \tag{2}$$

$$\implies F(x) = 0 \tag{3}$$

For $0 \le x < 1$;

$$\{X(\xi) \le x\} = \{\bar{A}\}\tag{4}$$

$$\implies F(x) = 1 - p = q \tag{5}$$

where p is P(A)For $x \ge 1$;

$$\{X(\xi) \le x\} = \{\Omega\} \tag{6}$$

$$\implies F(x) = 1$$
 (7)

Answer

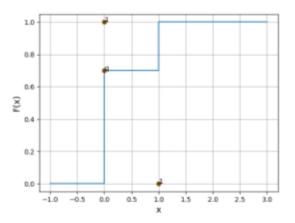


Figure 1: if p=0.3

