Assignment 10

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March 2021

Git Hub Link : https://github.com/ParvezAlam123/Assignment-10

1 Gate 21 :

Consider two identically distributed zero mean random variables U and V. Let the cumulative distribution function of U and 2V be F(x) and G(x) respectively. Then for all value of x
(a) F(x)-G(x)≤0 (b) (F(x)-G(x))≤0
(c) F(x)-G(x)≥0 (d) (F(x)-G(x))x≥0
Solution:
Since U and V are identically distributed.So

$$F(x) = P(X \leq x)$$
$$G(x) = P(2X \leq x)$$
$$= P(X \leq x/2)$$

if X > 0 then

$$F(x) - G(x) > 0$$

if X < 0 then

$$F(x) - G(x) < 0$$
$$\Rightarrow (F(x) - G(x))x \geq 0$$