Assignment:Random Variables

Pranav B (AI21BTECH11023)

1 Solution:

(1.3)Since U is an uniform random variable distribution, $P_U(x_i) = P_U(x_j) = k$,$\forall i, j$
CDF of $P_U(x)$=$F_U(x)$

$$= \int P_U(x)dx \quad (1.1)$$

$$= \int kdx \quad (1.2)$$

$$\text{wkt} \int_0^1 kdx = 1 \quad (1.3)$$

$$\therefore k = 1 \quad (1.4)$$

$$\therefore F_U(x) = x \quad (1.5)$$

(1.5) $dF_U(x) = dx$

$$\therefore E[U^k] = \int_{-\infty}^{\infty} x^k dx \quad (1.6)$$

$$E[U] = \int_0^1 xdx = \frac{1}{2} \quad (1.7)$$

$$E[U^2] = \int_0^1 x^2 dx = \frac{1}{3} \quad (1.8)$$

$$\because P_X(x) = 0, \forall x \in (1, \infty) \cap (-\infty, 0) \quad (1.9)$$

$$Var(X) = E[U^2] - (E[U])^2 = \frac{1}{3} - \frac{1}{4} = \frac{1}{12} \quad (1.10)$$

(2.3)

- PDF is symmetric about $x = 0$
- graph is bell shaped
- mean of graph is situated at the apex point of the bell

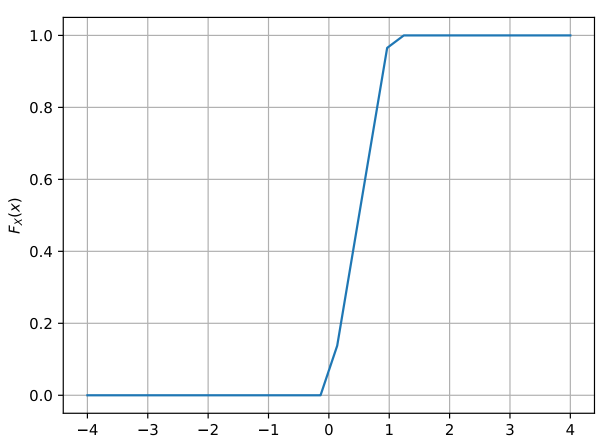

Fig. 0. CDF for (1)

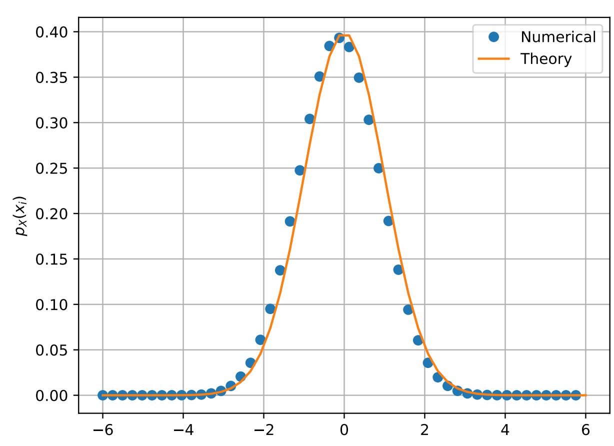

Fig. 0. PDF for (2)

(2.5) Given ,$p_X(x) = \frac{1}{\sqrt{2\pi}} e^{\frac{-x^2}{2}}$
$F_X(x) = \int_{-\infty}^{x} p_X(x)dx$

$$= \int_{-\infty}^{x} \frac{1}{\sqrt{2\pi}} e^{\frac{-x^2}{2}} dx \tag{1.11}$$

$$= \frac{1}{2} erf\left(\frac{x}{\sqrt{2}}\right) \tag{1.12}$$

$$E[x] = \int_{-\infty}^{\infty} x p_X(x)dx \tag{1.13}$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} x e^{-\frac{-x^2}{2}} \tag{1.14}$$

$$\because xe^{-\frac{-x^2}{2}} \text{is a odd function,} \tag{1.15}$$

$$E[x] = 0$$

$$E[x^2] = \int_{-\infty}^{\infty} x^2 p_X(x)dx \tag{1.16}$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} x(xe^{-\frac{-x^2}{2}})dx \tag{1.17}$$

Using integration by parts:

$$= x \int xe^{-\frac{-x^2}{2}} dx - \int \frac{d(x)}{dx} \int xe^{-\frac{-x^2}{2}} dx \tag{1.18}$$

$$I = \int xe^{-\frac{-x^2}{2}} \tag{1.19}$$

$$\text{Let} \frac{x^2}{2} = t \tag{1.20}$$

$$\implies xdx = dt \tag{1.21}$$

$$\implies = \int e^{-t} dt = -e^{-t} + c \tag{1.22}$$

$$\therefore \int xe^{-\frac{-x^2}{2}} = -e^{-\frac{-x^2}{2}} + c \tag{1.23}$$

Using (1.23) in (1.18)

$$= -xe - \frac{-x^2}{2} + \int e^{-\frac{-x^2}{2}} dx \tag{1.24}$$

$$\text{Also,} \int_{-\infty}^{\infty} e^{-\frac{-x^2}{2}} dx = \sqrt{2\pi} \tag{1.25}$$

$$\therefore \text{substituting limits we get,} \; E[x^2] = 1 \tag{1.26}$$

$$Var(X) = E[x^2] - (E[x])^2 = 1 - 0 \tag{1.27}$$

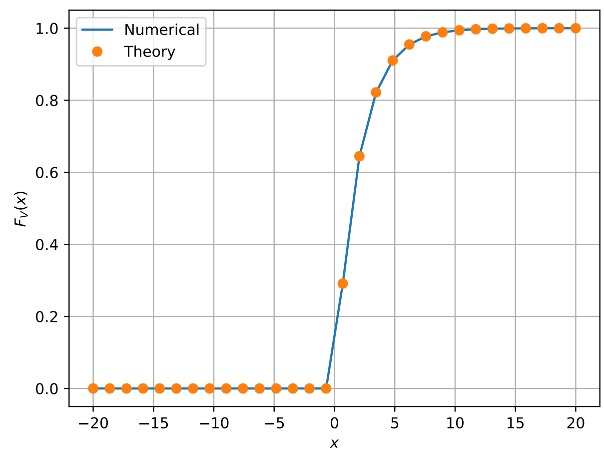

Fig. 0. CDF for (3)

(3.2)

$$F_V(x) = P(V \leq x) \tag{1.28}$$

$$= P(-2ln(1-U) \leq x) = P(1 - e^{\frac{-x}{2}} \geq U) \tag{1.29}$$

$$P(U < x) = \int_0^x dx = x \tag{1.30}$$

$$\therefore P(1 - e^{\frac{-x}{2}} \geq U) = 1 - e^{\frac{-x}{2}} \tag{1.31}$$

$$\forall x \in [0, 1]$$