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Assignment 3

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Download latex-tikz codes from

https://github.com/RaghavJuyal/AI1103/tree/main/ Assignment3/Assignment3.tex

QUESTION 80, GATE MA 2003

 E_1 , E_2 are independent events such that,

$$Pr(E_1) = \frac{1}{4}$$
, $Pr(E_2|E_1) = \frac{1}{2}$ and $Pr(E_1|E_2) = \frac{1}{4}$

Define random variables X and Y by

$$X = \begin{cases} 1, & \text{if } E_1 \text{ occurs} \\ 0, & \text{if } E_1 \text{ does not occur} \end{cases}$$

$$Y = \begin{cases} 1, & \text{if } E_2 \text{ occurs} \\ 0, & \text{if } E_2 \text{ does not occur} \end{cases}$$

Consider the following statements

 α : X is uniformly distributed on the set $\{0,1\}$

 β : X and Y are identically distributed

$$\gamma$$
: $\Pr(X^2 + Y^2 = 1) = \frac{1}{2}$

$$\delta$$
: $\Pr\left(XY = X^2Y^2\right) = 1$

Choose the correct combination

(a)
$$(\alpha, \beta)$$

(c)
$$(\beta, \gamma)$$

(b)
$$(\alpha, \gamma)$$

(d)
$$(\gamma, \delta)$$

SOLUTION

Since events E_1 and E_2 are independent,

$$Pr(E_1E_2) = Pr(E_1) \times Pr(E_2)$$

$$Pr(E_2|E_1) = \frac{Pr(E_1E_2)}{Pr(E_1)} = Pr(E_2)$$

$$\therefore \Pr(E_2) = \frac{1}{2}$$
 (0.0.1)

From the given information we get,

	0	1
Pr(X)	$\frac{3}{4}$	$\frac{1}{4}$
Pr (<i>Y</i>)	$\frac{1}{2}$	$\frac{1}{2}$

TABLE 4: Probability of $X \in \{0, 1\}$ and $Y \in \{0, 1\}$

$$F_X(x) = \begin{cases} 1, & x \ge 1 \\ \frac{3}{4}, & 0 \le x \le 1 \\ 0, & x < 0 \end{cases}$$
$$F_Y(y) = \begin{cases} 1, & y \ge 1 \\ \frac{1}{2}, & 0 \le y \le 1 \\ 0, & y < 0 \end{cases}$$

- (1) *X* is not uniformly distributed on the set {0, 1} as it is not continuous in {0, 1} (both *X* and *Y* are Bernoulli Distributions).
 - \therefore Statement α is incorrect.
- (2) Since $F_X(x) \neq F_Y(y)$, X and Y are not identically distributed.

 \therefore Statement β is incorrect.

(3)
$$\Pr(X^2 + Y^2 = 1)$$

= $\Pr(X = 0, Y = 1) + \Pr(X = 1, Y = 0)$
= $\frac{1}{2}$ (0.0.2)

 \therefore Statement γ is correct.

(4)
$$\Pr(XY = X^2Y^2)$$

= $\sum_{i=0}^{1} \sum_{j=0}^{1} \Pr(X = i, Y = j)$
= 1 (0.0.3)

- \therefore Statement δ is correct.
- (a) This option is incorrect as statement α is incorrect (1) and statement β is incorrect (2).

- (b) This option is incorrect as statement γ is correct (3) but statement α is incorrect (1).
- (c) This option is incorrect as statement γ is correct (3) but statement β is incorrect (2).
- (d) This option is correct as statement γ is correct (3) and statement δ is correct (4).
- \therefore Option (d), (γ, δ) , is the answer.