Assignment 4

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1 GATE 2021 (ST), Q.17 (STATISTICS SECTION)

If the marginal probability density function of the kth order statistic of a random sample of size 8 from a uniform distribution on $[0, 2]$ is

$$f(x) = \begin{cases} \dfrac{7}{32} x^6 (2 - x), & 0 < x < 2, \\ 0, & \text{otherwise}, \end{cases}$$

then k equals _____

2 SOLUTION

Let $X \in [0, 2]$ be a random variable of uniform order statistic distribution of sample size 8 then

$$\int_0^2 \Pr(x)\, dx = 1 \tag{2.0.1}$$

$$\Pr(x) = \frac{1}{2} \ (\because \text{Uniform order}) \tag{2.0.2}$$

The PDF for X is

$$f(x) = \begin{cases} \dfrac{1}{2}, & 0 < x < 2, \\ 0, & \text{otherwise}, \end{cases} \tag{2.0.3}$$

The CDF for X is

$$F(x) = \begin{cases} \dfrac{x}{2}, & 0 < x < 2, \\ 0, & \text{otherwise}, \end{cases} \tag{2.0.4}$$

Definition 2.1. k^{th} order statistic : If the sample is arranged in an ascending order, the kth order statistic is the kth element from the left. $X_{(k)}$ is called k^{th} vector of order statistic For a sample $\{X_1, X_2, \cdots X_n\}$ of size n:

$$X_{(1)} = \min\{X_1, X_2, \cdots X_n\}$$
$$X_{(n)} = \max\{X_1, X_2, \cdots X_n\}$$
$$X_{(1)} \le X_{(2)} \le \cdots \le X_{(k)} \le \cdots \le X_{(n)}$$

Let $X_{(k)}$ be vector of order statistic of $(X_1, X_2 \cdots, X_n)$

Lemma 2.1. Marginal probability density (PDF) for a k_{th} order statistic of a random sample of size n given CDF= $F(x)$ and PDF= $f(x)$ is given by

$$f_{(k,n)}(x) = n^{\,n-1}C_{k-1}\ (1 - F(x))^{n-k}\ F(x)^{k-1} f(x)$$

Proof. The CDF of the kth order statistic from a sample of size n is:

$$F_{(k,n)}(x) = \Pr(X_{(k)} \le x)$$
$$= \sum_{j=k}^{n} {}^nC_j\ (1 - F(x))^{n-j} F(x)^j \tag{2.0.5}$$

Deriving PDF of kth order statistic from a sample of size n:

$$\frac{d}{dx} F_{(k,n)}(x) = \frac{d}{dx}\left(\sum_{j=k}^{n} {}^nC_j\ (1 - F(x))^{n-j} F(x)^j \right)$$

$$f_{(k,n)}(x) = \sum_{j=k}^{n} {}^nC_j\ (j)\,(1 - F(x))^{n-j} F(x)^{j-1} f(x)$$

$$- \sum_{j=k}^{n} {}^nC_j\ (n - j)\,(1 - F(x))^{n-j-1} F(x)^j f(x)$$

$$S_1 = \sum_{j=k}^{n} \frac{n!}{(n-j)!\,(j-1)!} \, (1 - F(x))^{n-j} \, F(x)^{j-1} f(x)$$

$$(2.0.6)$$

$$S_2 = \sum_{j=k}^{n} \frac{n!}{(n-j-1)!\,j!} \, (1 - F(x))^{n-j-1} \, F(x)^{j} \, f(x)$$

$$(2.0.7)$$

let $i = j + 1$ change the limits for the summation in equation (2.0.7)

$$S_2 = \sum_{i=k+1}^{n} \frac{n!}{(n-i)!\,(i-1)!} \, (1 - F(x))^{n-i} \, F(x)^{i-1} \, f(x)$$

$$S_1 - S_2 =$$

$$\frac{n!}{(n-k)!\,(k-1)!} \, (1 - F(x))^{n-k} \, F(x)^{k-1} f(x) \quad (2.0.8)$$

$$f_{(k,n)}(x) = n^{\,n-1} C_{k-1} \, (1 - F(x))^{n-k} \, F(x)^{k-1} f(x)$$

$$(2.0.9)$$

□

Using Lemma (2.1) given $n = 8$ substituting n, equation (2.0.3) and equation (2.0.4) in above equation (2.0.9) we get:

$$f_{(k,n)}(x) = 8\,{}^{7}C_{k-1} \left(1 - \frac{x}{2}\right)^{8-k} \left(\frac{x}{2}\right)^{k-1} \frac{1}{2}$$

$$f_{(k,n)}(x) = \frac{1}{32}\,{}^{7}C_{k-1} \, (2 - x)^{8-k} \, x^{k-1} \qquad (2.0.10)$$

Comparing the marginal probability density function obtained in equation (2.0.10) with the equation given in question

$$\frac{1}{32}\,{}^{7}C_{k-1} \, (2 - x)^{8-k} \, x^{k-1} = \frac{7}{32} \, (2 - x) \, x^{6}$$

$$\therefore k = 7 \qquad (2.0.11)$$

Hence the marginal probability density in the given problem is 7th order uniform statistic and **the value of k is 7**

Probability density function of X

Cumulative density function of X