

Assignment

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Question Let X be a random variable having poisson distribution with mean $\lambda > 0$. Then $E\left(\frac{1}{1+X} \mid X > 0\right)$ equals

- 1) $\frac{1-e^{-\lambda}-\lambda e^{-\lambda}}{\lambda(1-e^{-\lambda})}$
- 2) $\frac{1-e^{-\lambda}}{\lambda}$
- 3) $\frac{1-e^{-\lambda}-\lambda e^{-\lambda}}{\lambda}$
- 4) $\frac{1-e^{-\lambda}}{\lambda+1}$

Solution:

(A) Theory

$$X \sim \text{Pois}(\lambda) \quad (1)$$

$$\Pr(X = k) = e^{-\lambda} \frac{\lambda^k}{k!}; k \geq 0 \quad (2)$$

we know that

$$E(A|B) = \frac{E(A, B)}{\Pr(B)} \quad (3)$$

$$\Rightarrow E\left(\frac{1}{1+X} \mid X > 0\right) = \frac{\sum_{k=1}^{\infty} \frac{1}{k+1} \Pr(X = k)}{\Pr(X > 0)} \quad (4)$$

$$= \frac{\sum_{k=1}^{\infty} \frac{1}{k+1} e^{-\lambda} \frac{\lambda^k}{k!}}{1 - \Pr(X \leq 0)} \quad (5)$$

$$= \frac{e^{-\lambda} \sum_{k=1}^{\infty} \frac{\lambda^k}{(k+1)!}}{1 - \Pr(X = 0)} \quad (6)$$

from equation (2)

$$= \frac{e^{-\lambda} \sum_{k=1}^{\infty} \frac{\lambda^k}{(k+1)!}}{1 - e^{-\lambda}} \quad (7)$$

Now simplifying Just the Summation

$$\Rightarrow \sum_{k=1}^{\infty} \frac{\lambda^k}{(k+1)!} \quad (8)$$

$$= \frac{1}{\lambda} \sum_{k=1}^{\infty} \frac{\lambda^{k+1}}{k+1} \quad (9)$$

Letting $k+1 = m$,

$$\Rightarrow \frac{1}{\lambda} \sum_{m=2}^{\infty} \frac{\lambda^m}{m!} \quad (10)$$

We Know from Taylor series

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} \quad (11)$$

$$\Rightarrow \frac{1}{\lambda} \sum_{m=2}^{\infty} \frac{\lambda^m}{m!} = \frac{1}{\lambda} (e^{\lambda} - 1 - \lambda) \quad (12)$$

Substituting back we get,

$$= \frac{e^{-\lambda}}{(1 - e^{-\lambda})} \left(\frac{1}{\lambda} (e^{\lambda} - 1 - \lambda) \right) \quad (13)$$

$$= \frac{e^{-\lambda}}{\lambda(1 - e^{-\lambda})} (e^{\lambda} - 1 - \lambda) \quad (14)$$

$$= \frac{1 - e^{-\lambda} - \lambda e^{-\lambda}}{\lambda(1 - e^{-\lambda})} \quad (15)$$

(B) Simulation

- (i) Generate a Random Poisson variable X and initialized to 0. Calculate the probability p for $X = 0$ which is $e^{-\lambda}$. Calculate the cumulative distribution function F for $X = 0$, initially set to p .
- (ii) Generate a random number U between 0 and 1 by dividing $(\text{double})\text{rand}()$ by RAND_MAX . While U is greater than F , iterate and calculate X . Update p and F to calculate the cumulative distribution for increasing values of X .
- (iii) Check if the generated value of X is greater than 0. If X is greater than 0, calculate the value Y as $\frac{1}{X+1}$ and add it to the sum Y .