

03/10/22

UNIT-2

DESCRIPTIVE

STATISTICS: (IInd sub division)

construction of frequency distribution:-

32, 54, 38, 44, 68, 41, 30, 43, 46, 41, 40, 31,
40, 40, 36, 46, 48, 32, 40, 17, 48, 17, 37, 52, 48,
47, 32, 26, 21, 41, 53, 33, 32, 50, 38, 33, 51, 43, 45,
32, 40, 50, 31, 50, 31, 50, 48, 50, 55, 52, 45, 49.

| Data number (Tally marks) | Frequency. |
|------------------------------|------------|
| 15-20 | 1 |
| 20-25 | 1 |
| 25-30 | 2 |
| 30-35 | 10 |
| 35-40 | 7 |
| 40-45 | 12 |
| 45-50 | 12 |
| 50-55 | 6 |
| 55-60 | 0 |
| 60-65 | 0 |
| 65-70 | 1 / 52 |

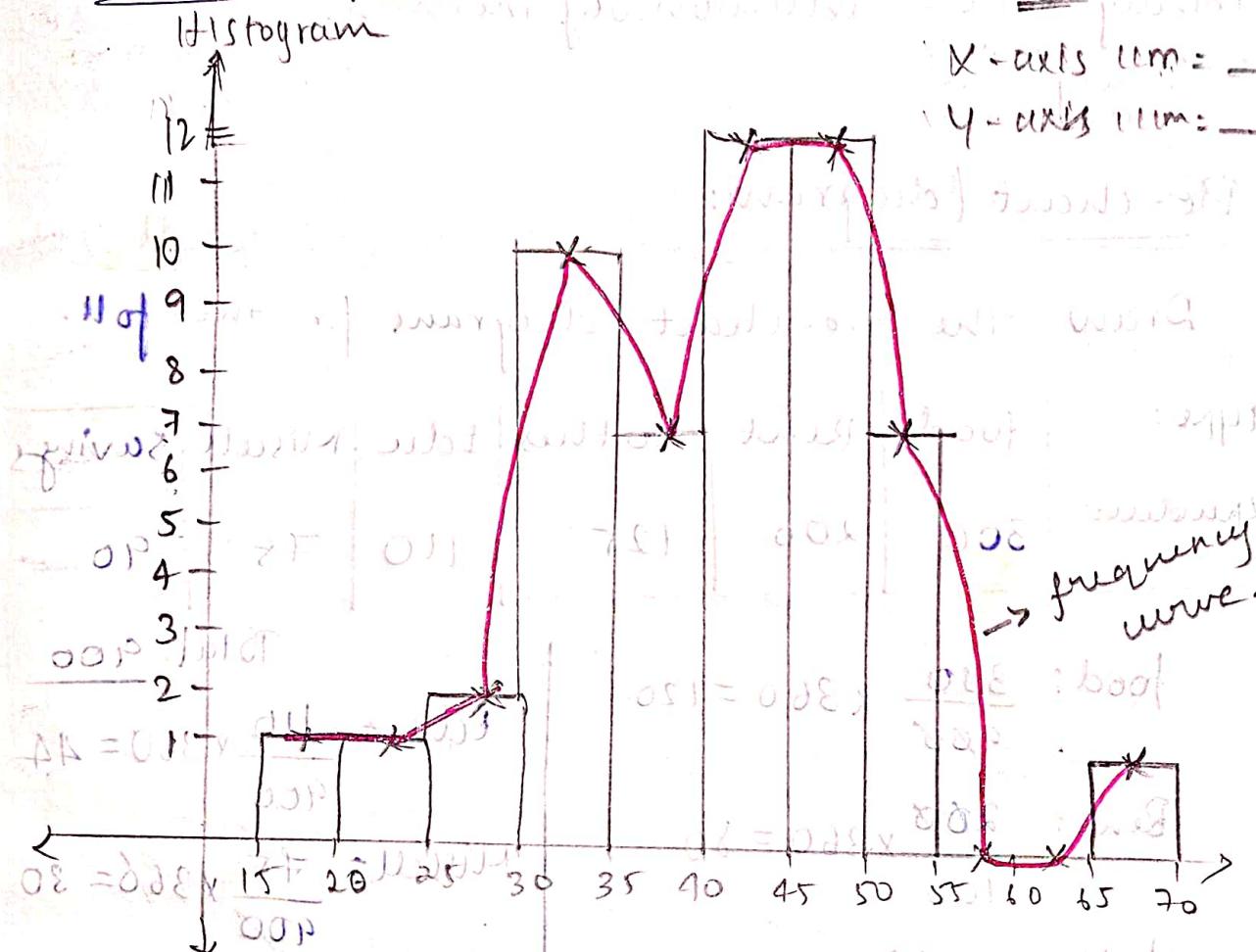
| ht \ w | 15-20 | 20-25 | 25-30 | 30-35 |
|------------------------------|-------|-------|----------------|-------|
| 1-3 | 1 | 1 | 111 | 1 |
| 3-6 | 100 | 111 | 1 | 1 |
| 6-9 | | | | |

Graphical representation:

Sia le

X-axis \rightarrow cm:

Y-axis: 11mm



$$\text{OR } \frac{0.08}{0.08} = \frac{0.08 \times 75}{0.08} : 0.08$$

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Recall

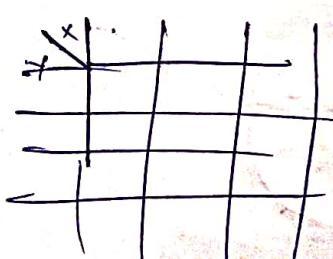
Tabulation of data.

Four types of waste should be handled:

Univariate

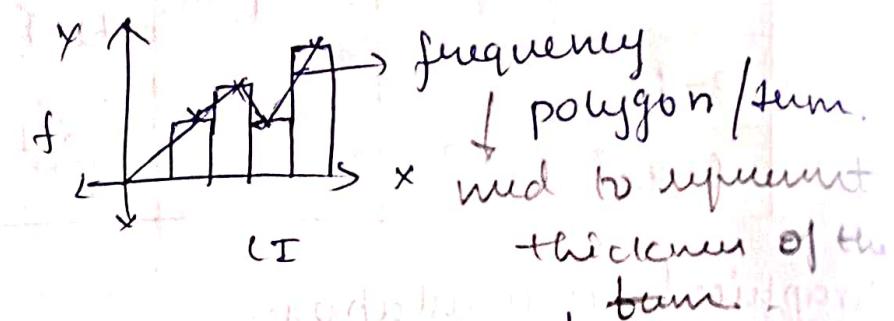
Bivariate.

| | | |
|----|--|--|
| CI | | |
| + | | |



we have constructed histogram.

| | |
|---|---|
| I | I |
| I | I |



Primary data - Questionnaire method.

Secondary data

Pie-chart / diagram:

Draw the pie-chart / diagrams for the foll.

| Type: | food | Rent | Clothes | Edu | Miscell | Savings |
|--------------|------|------|---------|-----|---------|---------|
| Expenditure: | 300 | 200 | 125 | 110 | 75 | 90 |

$$\text{food: } \frac{300}{900} \times 360 = 120$$

$$\text{Rent: } \frac{200}{900} \times 360 = 80$$

$$\text{Clothes: } \frac{125}{900} \times 360 = 50$$

Total 900

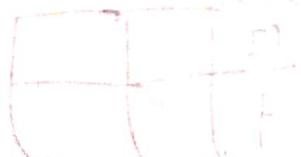
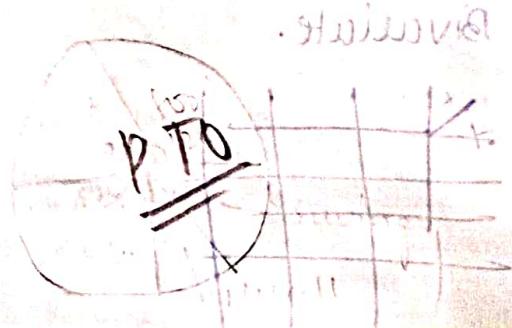
$$\text{Edu: } \frac{110}{900} \times 360 = 44$$

$$\text{Miscell: } \frac{75}{900} \times 360 = 30$$

$$\text{Savings: } \frac{90}{900} \times 360 = 36$$

Pie-chart:

Ist construct a circle start at a pt. Just take 120°



* - food
// - Rent

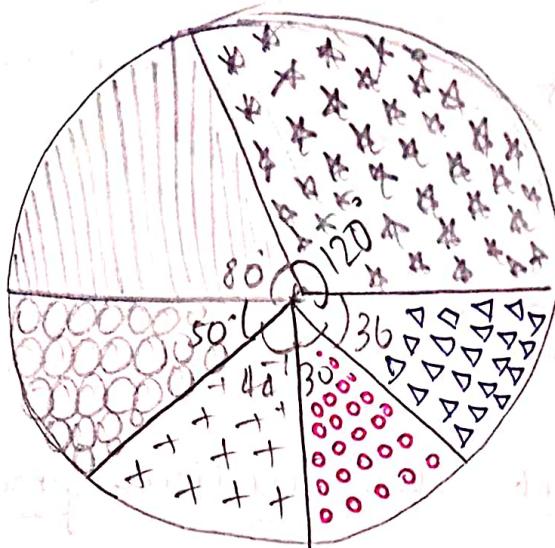
0000 - clothes

~~+++ - Fdu~~

+++ - Edu

000 - Miscell

△△△ - Savings.

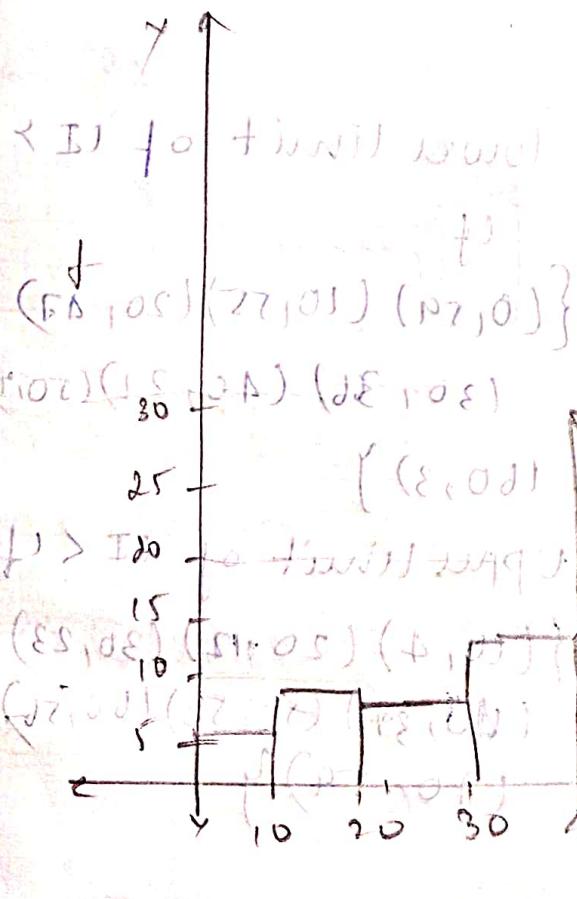


Calculation of mode graphically :-

Eg: (I : 0-10 10-20 20-30 30-40 40-50 50-60 60-70 70-80)

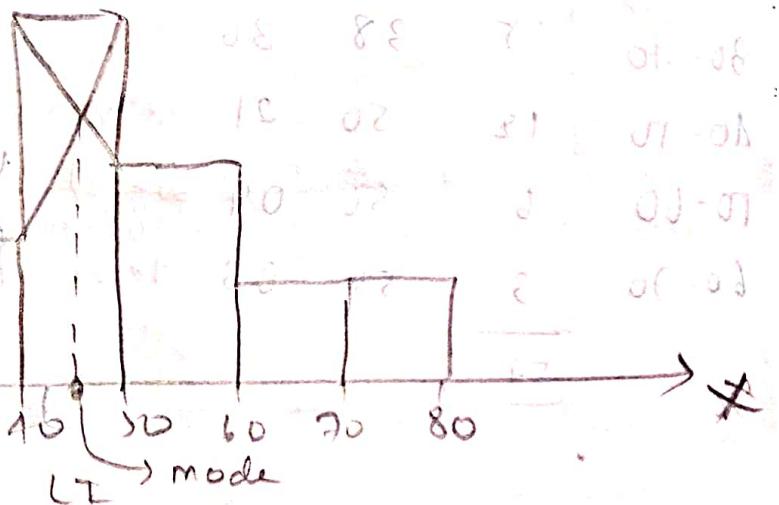
$$f: \{5, 8, 7, 12, 28, 20\} \rightarrow \{10, 10, 10, 10, 10, 10\}$$

Scale
2. axis (cm:?)



(2) (3) $\frac{d}{dx} \left(\frac{y - \sin x}{x^2 + 1} \right)$

3. Throw the ball with
highest English



$$\text{Mode} = L + \frac{\Delta_1}{\Delta_1 + \Delta_2} \times i \quad \text{where } \Delta_1 = f_1 - f_0$$

| n | f | f_1 | f_2 |
|-----|-----|-------|-------|
| 10 | {7} | 15 | 22 |
| 20 | {8} | 15 | |
| 30 | {7} | 16 | 24 |
| 40 | {9} | | 24 |
| 50 | {8} | 17 | |

method of grouping

Finding out the median graphically.

Ogive Curves.

Marks: 0-10 10-20 20-30 30-40 40-50 50-60 60-70

No. of Students: 4 8 11 15 12 6 3

Soln:

| Marks | f | $cf (L)$ | $(R) cf$ |
|-------|-----|----------|------------|
| 0-10 | 4 | 4 | 59 |
| 10-20 | 8 | 12 | 55 (59-4) |
| 20-30 | 11 | 23 | 47 (58-8) |
| 30-40 | 15 | 38 | 36 (47-11) |
| 40-50 | 12 | 50 | 21 (36-15) |
| 50-60 | 6 | 56 | 09 (21-12) |
| 60-70 | 3 | 59 | 03 (9-6) |
| | | | 59 |

lower limit of CI >

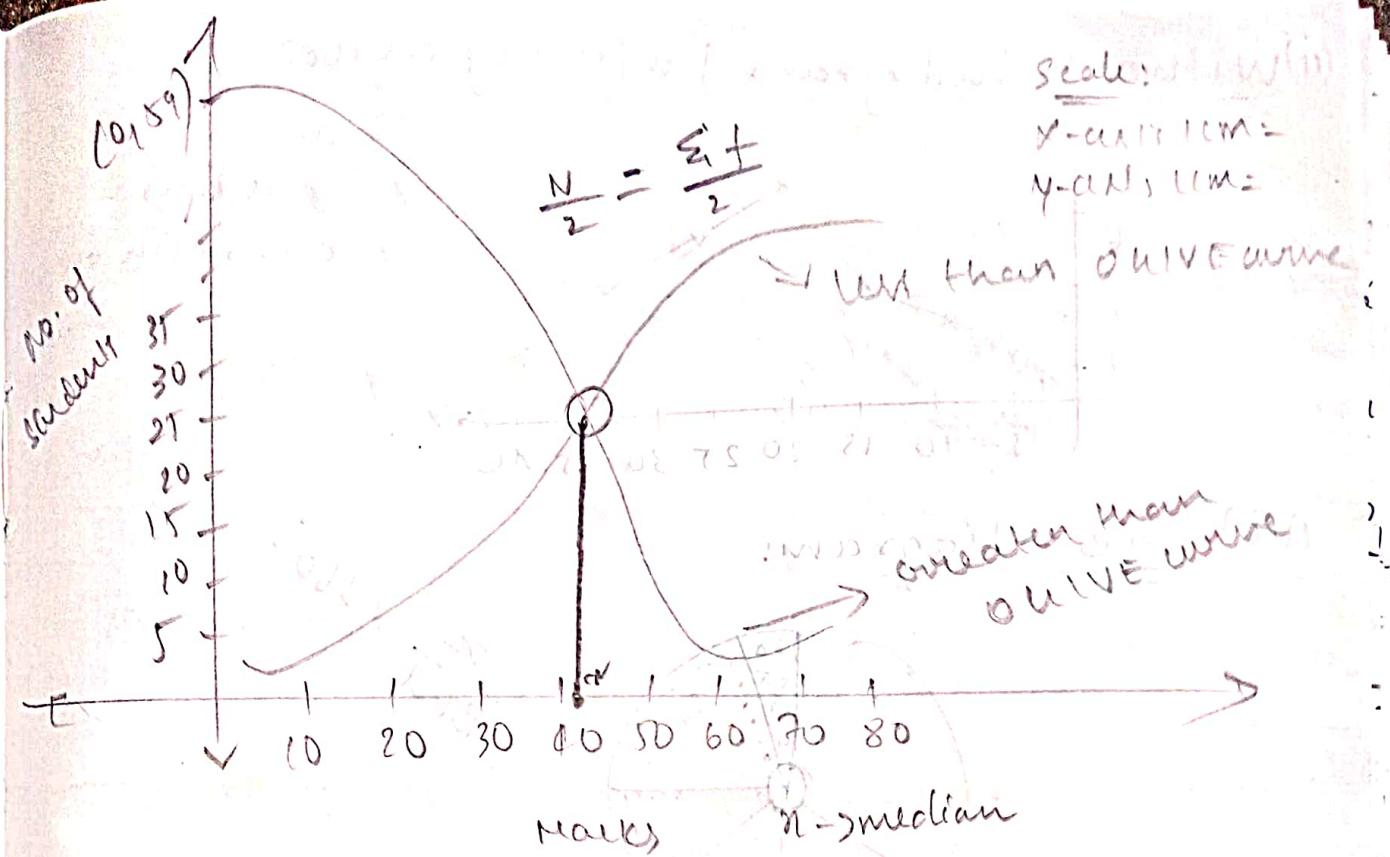
$$\begin{cases} 4 \\ (0, 59) (10, 55) (20, 47) \\ (30, 36) (40, 21) (50, 9) \\ (60, 3) \end{cases}$$

upper limit of CI < 4

$$\begin{cases} (0, 4) (20, 12) (30, 23) \\ (40, 37) (50, 50) (60, 56) \\ (70, 59) \end{cases}$$

$$st - sf = 10 \quad \text{Put in } f_x = \Delta + j = \text{when}$$

$$st - sf = 5A \quad \text{Put in } f_x = 5A + 10$$



Recalling:-

- * construction of pie-chart
- * calculation of mode - graphically
(Pre - diagram)

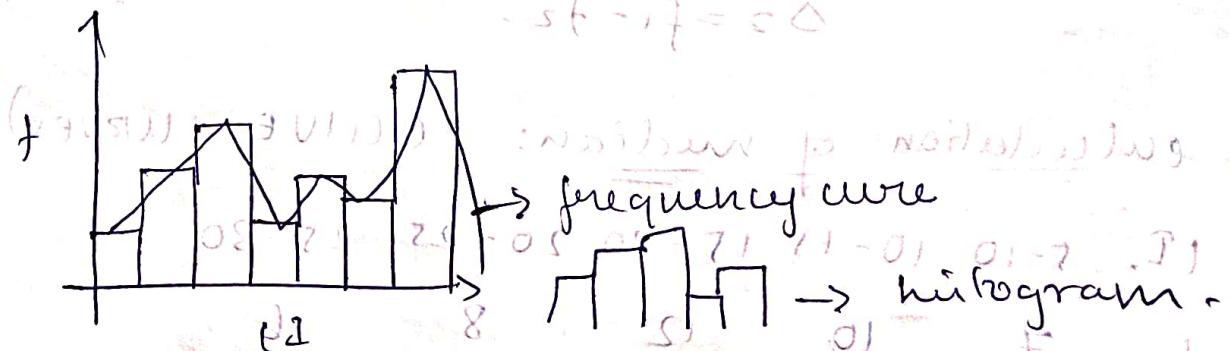
05/01/22

Recall:-

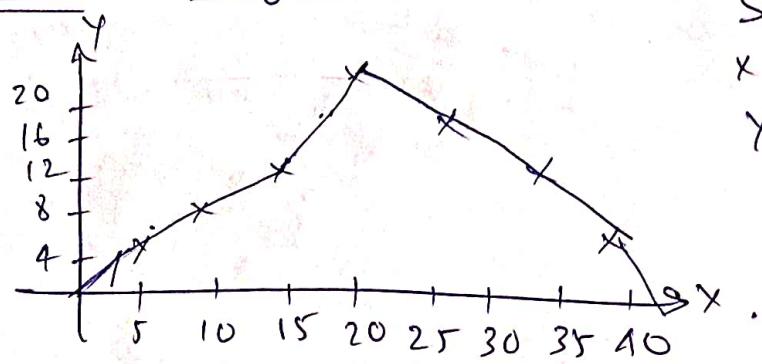
graphical and diagrammatic representation

of data:-

- (i) constructed the histogram & frequency curve (polygon).



(ii) without histogram frequency curve:-

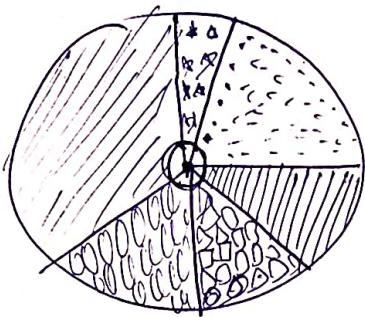


Scale

x-axis 1cm =

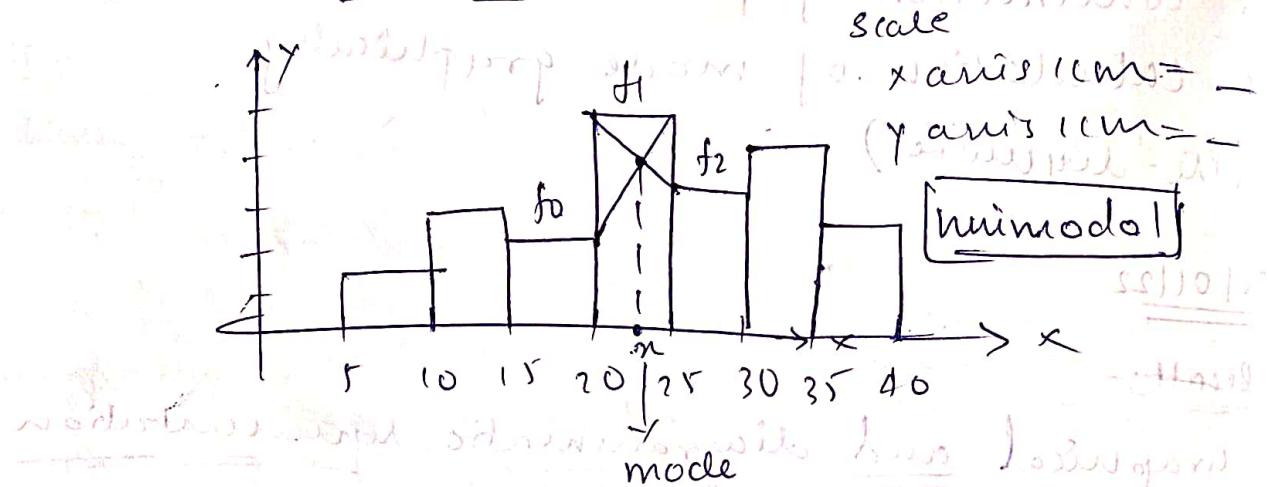
y-axis 1cm =

(iii) pie-diagram:



$\frac{\pi}{R^2} \times 360^\circ$

calculation of mode



$$\text{mode} = L + \frac{\Delta_1}{\Delta_1 + \Delta_2} \times i$$

$$\Delta_1 = f_i - f_0$$

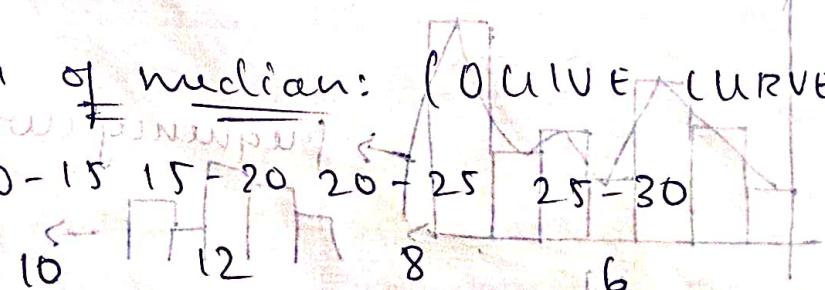
$$\Delta_2 = f_i - f_{i+1}$$

calculation of median: (Ogive curves).

(D): 5-10 10-15 15-20 20-25 25-30

Frequency

f: 7 10 12 8 16



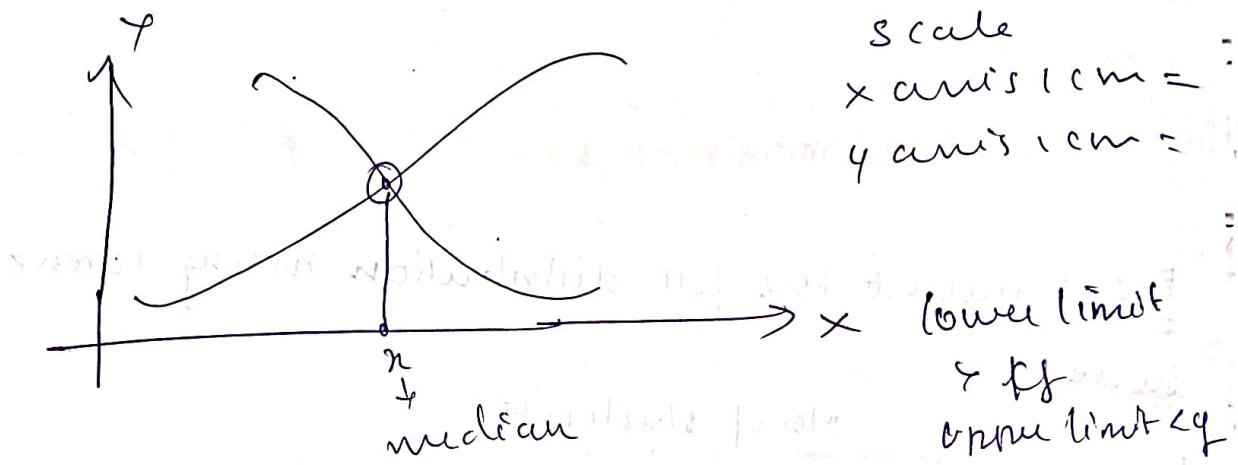
$24, 7, 17, 29, 39, 43$

$\Sigma cf = 43, 36, 26, 14, 6$

$(5, 43) (10, 36) (15, 26) (20, 14) (25, 6) \rightarrow$ one
OLIVE curve

$(10, 7) (15, 17) (20, 29) (25, 37) (30, 43) \rightarrow$ another
OLIVE curve

one is called as less than OLIVE curve
and another is $>$ than OLIVE curve



Step 1: Alternatively we can construct either
less than OLIVE curve (or) $>$ than OLIVE

curve

Step 2: Identify $\frac{N}{2} = \frac{\sum f}{2}$ on the curve

Step 3: Draw the \rightarrow from the point on the
curve i.e. $\frac{N}{2}$ to x-axis.

Lorenz Curve

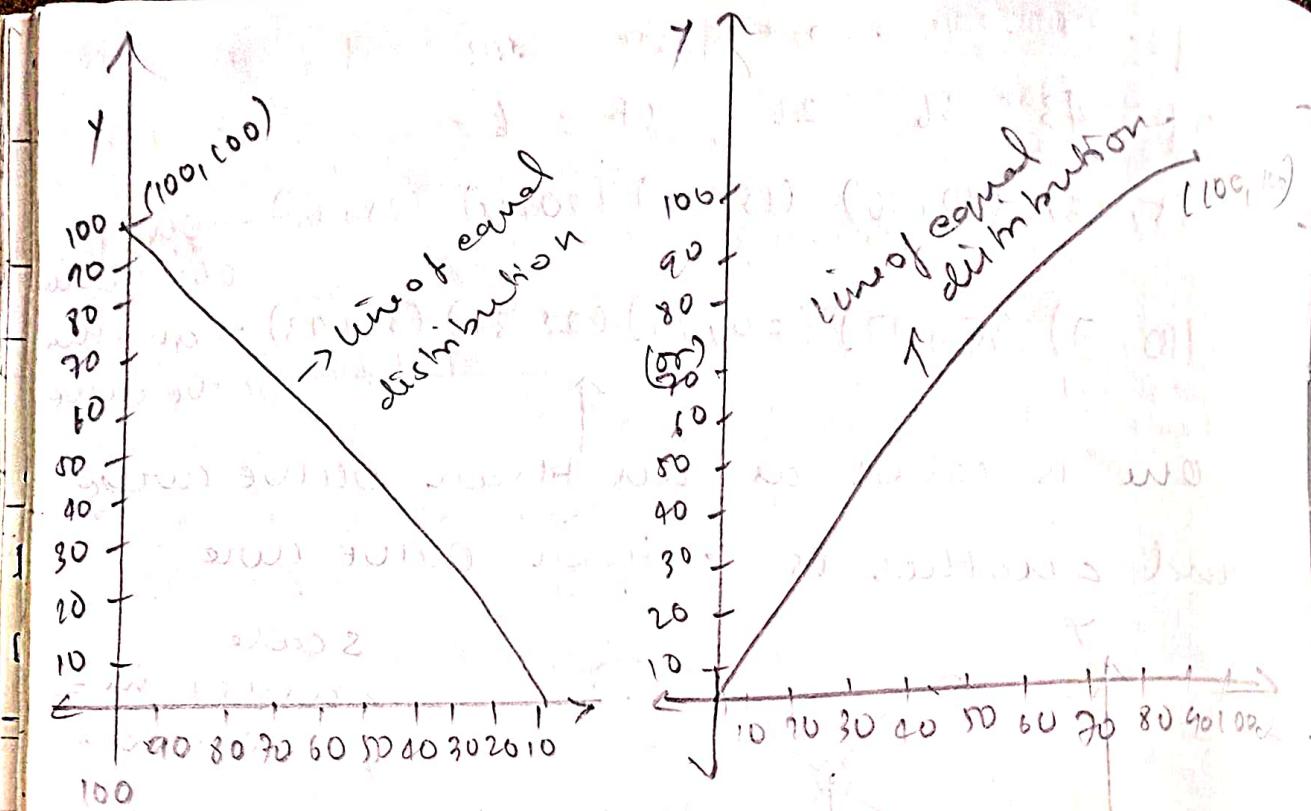
To measure the inequalities in the

distribution.

variations

variability is determining Lorenz curve

$$CV = \frac{\sigma}{\bar{x}} \times 100$$



Pg: Represent the foll. distribution using Lorenz curve.

| Income | No. of students | |
|--------|-----------------|---------|
| | Group A | Group B |
| 10 ✓ | 15 | 8 |
| 30 ✓ | 5 | 6 |
| 35 ✓ | 1 | 6 |
| 45 ✓ | 2 | 2 |
| 80 ✓ | 2 | 3 |

Interpret the variability.

cumulative percentage of income:

| Income | cumulative income | cumulative % |
|--------|-------------------|------------------------------------|
| 10 | 10 | $\frac{10}{200} \times 100 = 5$ |
| 30 | 40 | $\frac{40}{200} \times 100 = 20$ |
| 35 | 75 | $\frac{75}{200} \times 100 = 37.5$ |
| 45 | 120 | $\frac{120}{200} \times 100 = 60$ |
| 80 | 200 | $\frac{200}{200} \times 100 = 100$ |

cumulative γ of group A.

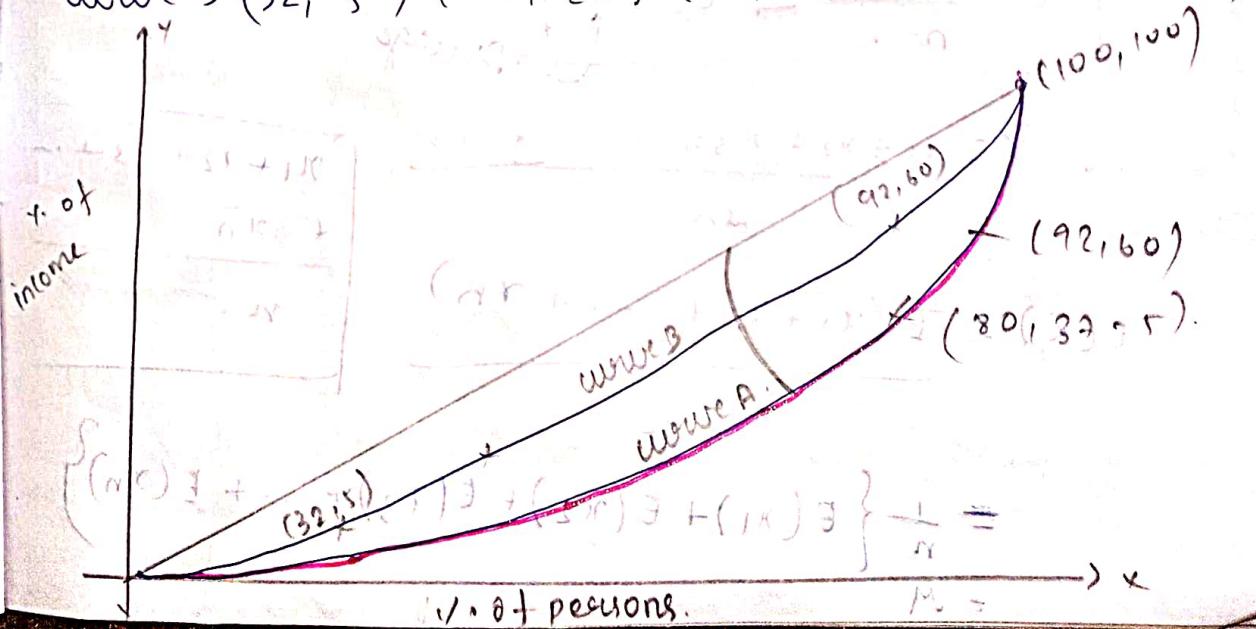
| group A | cumulative values | cumulative γ |
|---------|-------------------|----------------------------------|
| 15 | 15 | $\frac{15}{25} \times 100 = 60$ |
| 5 | 20 | $\frac{20}{25} \times 100 = 80$ |
| 1 | 21 | $\frac{21}{25} \times 100 = 84$ |
| 2 | 23 | $\frac{23}{25} \times 100 = 92$ |
| 2 | 25 | $\frac{25}{25} \times 100 = 100$ |

curve A (60, 5) (80, 20) (84, 37.5) (92, 60) (100, 100).

cumulative γ of group B.

| group B | cumulative values | cumulative γ |
|---------|-------------------|----------------------------------|
| 8 | 8 | $\frac{8}{25} \times 100 = 32$ |
| 6 | 14 | $\frac{14}{25} \times 100 = 56$ |
| 6 | 20 | $\frac{20}{25} \times 100 = 80$ |
| 5 | 22 | $\frac{22}{25} \times 100 = 88$ |
| 2 | 25 | $\frac{25}{25} \times 100 = 100$ |
| 3 | | |

curve B (32, 5) (56, 20) (80, 37.5) (88, 60) (100, 100).



curve A is far from line of equal distribution
and ∴ group A has greater variability.

06/01/22 C1A-2 Revision.

Small sample test:

1. the height of ~~ten~~ ⁽¹⁰⁾ students
are found to be 70, 67, 62, 68, 61, 68, 70, 64, 64, 66 inches.

- (Is it reasonable to believe that the avg. height is > than 64 inches?)

Sohn:-

$$H_0: M = 64 \text{ inches}$$

$$H_1: M \neq 64 \text{ inches.}$$

$$t = \frac{\bar{x} - M}{S/\sqrt{n}} \quad \text{with } n-1 \text{ d.f.} \quad E\left(\frac{(n-1)S^2}{\sigma^2}\right) = \chi^2$$

$\bar{x} \rightarrow$ sample mean, $M = \text{population mean.}$

$$S^2 = \frac{1}{n-1} \sum (x_i - \bar{x})^2 \quad E(\bar{x}) = M. \quad \text{Average}$$

$$\bar{x} = \frac{x_1 + x_2 + x_3 + \dots + x_n}{n}$$

$$E(\bar{x}) = \frac{E(x_1 + x_2 + \dots + x_n)}{n}$$

$$\frac{x_1 + x_2 + x_3 + \dots + x_n}{n}$$

$$= \frac{1}{n} \{ E(x_1) + E(x_2) + E(x_3) + \dots + E(x_n) \}$$

$$= M$$

90, 67, 62, 68, 61, 68, 70, 64, 64, 66.

$$\bar{x} = \frac{70 + 67 + 62 + 68 + 66 + 68 + 70 + 64 + 64 + 60}{10}$$

$$\bar{x} = \frac{660}{10} = 66.$$

$$\sum (x - \bar{x})^2 = (70 - 66)^2 + (67 - 66)^2 + (62 - 66)^2 + \\ (68 - 66)^2 + (61 - 66)^2 + (70 - 66)^2 + \\ (64 - 66)^2 + (64 - 66)^2 + (66 - 66)^2 \\ = 90.$$

$$s^2 = \frac{90}{9} = 10$$

$$t = \frac{\bar{x} - \mu}{s/\sqrt{n}} = \frac{66 - 64}{\sqrt{10}/\sqrt{10}} = 2.$$

Table value $t = 1.83$ $t = 2 > 1.83$.

Reject the null hypothesis at 5% level.

2. Increase of BP is recorded as 5, 2, 18, -13, 0, -2, 1, 5, 0, 4, & 6. (Paired t-test).

3. Increase in:

| Food A | 49 | 53 | 51 | 52 | 47 | 50 | 52 | 53 |
|--------|----|----|----|----|----|----|----|----|
| Food B | 52 | 55 | 52 | 53 | 50 | 54 | 54 | 53 |

Can we conclude food A is better than food B?

Soln.

$H_0: \mu_A = \mu_B$ (No difference)
 $H_1: \mu_A > \mu_B$ (Food A is better)

$$t = \frac{\bar{x}_1 - \bar{x}_2}{s}$$

$$s = \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

$$\bar{x}_1 = \frac{49 + 53 + 51 + 52 + 47 + 50 + 52 + 53}{8}$$

$$= 50.875$$

$$\bar{x}_2 = \frac{52 + 55 + 52 + 53 + 58 + 54 + 54 + 53}{8}$$

$$= 52.875$$

$$\sum (x_1 - \bar{x}_1)^2 = 30.875 ; \sum (x_2 - \bar{x}_2)^2 = 16.875$$

$$s^2 = \frac{\sum (x_1 - \bar{x}_1)^2 + \sum (x_2 - \bar{x}_2)^2}{n_1 + n_2 - 2} = 3.41$$

$$t = \frac{\bar{x}_1 - \bar{x}_2}{s}$$

$$= \frac{\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}{(n_1 + n_2 - 2)}$$

$$= -2.17$$

calculated value -2.17 is less than table value

-1.76 at 5% level.

Accept H_0 .

06/01/21

1. When the 1st proof of 392 pages of a book of 1000 pages were read the distribution of printing mistakes were found as follows.

No. of mistakes (x): 0 1 2 3 4 5 6
 No. of pages : (f): 275 72 30 7 5 2 1 (392)

Fit a position distribution to the above data
 & test the goodness of fit.

Soln:

$$f(r) = N \cdot \frac{e^{-\lambda} \lambda^r}{r!} \rightarrow \text{pdf Poisson distribution}$$

$$P(X=r) = \frac{e^{-\lambda} \lambda^r}{r!} \rightarrow \text{mean}$$

$$\lambda = \frac{0 \times 275 + 1 \times 72 + 2 \times 30 + 3 \times 7 + 4 \times 5 + 5 \times 2 + 6 \times 1}{392}$$

$$\lambda = 0.482$$

$$-0.482$$

$$f(r) = 392 \times e^{-0.482} \cdot (0.482)^r \quad r=0, 1, 2, 3, 4, 5, 6$$

$$f(0) = 242.1$$

$$f(4) = 0.5$$

$$f(1) = 116.7$$

$$f(5) = 0.1$$

$$f(2) = 28.1$$

$$f(6) = 0$$

$$f(3) = 4.5$$

$$\frac{392}{392}$$

| x | observed freq(O) | expected freq(E) | $(O-E)^2$ | $\frac{(O-E)^2}{E}$ |
|-----|----------------------|----------------------|-----------|---------------------|
| 0 | 275 | 242.1 | 1082.41 | 4.471 |
| 1 | 72 | 116.7 | 1998.09 | 17.121 |
| 2 | 30 | 28.1 | 3.61 | 0.128 |
| 3 | 7 | 4.5 | 5.1 | 1.122 |
| 4 | 5 | 0.5 | 98.01 | 19.212 |
| 5 | 2 | 0.1 | | |
| 6 | 1 | 0 | | |
| | | | | 40.937 |

H_0 : the value of O & E are equal.

H_1 : The value of O & E are unequal.

$$\chi^2 = \sum \frac{(O - E)^2}{E} \text{ with } (n-1) \text{ df}$$

Here revised value of n is 4.

$$\therefore \chi^2 = 40.937 \text{ with } 3 \text{ df.}$$

Table value of χ^2 for 3 df at 5% level is

7.815. Cal value is > table value, we reject H_0 .

2. Two independent groups of 10 children were tested to find how many digits they could repeat from memory after hearing them. The results are

Group A: 8 6 5 7 6 8 7 4 5 6

Group B: 10 6 7 8 6 9 7 6 7 7

Is the difference b/w the mean scores of the two groups significant?

Soln. H_0 : mean scores of two groups are same.

H_1 : " " " diff. significant.

$$t = \frac{\bar{x} - \bar{y}}{s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \text{ with } (n_1 + n_2 - 2) \text{ df}$$
$$s = \sqrt{\frac{1}{n_1 + n_2 - 2} \sum (x_i - \bar{x})^2 + \sum (y_i - \bar{y})^2}$$

$$\bar{x} = \frac{62}{10} = 6.2, \bar{y} = \frac{73}{10} = 7.3$$

(Pr T.O)

| x | $x - 6.2$ | $(x - 6.2)^2$ | y | $y - 7.3$ | $(y - 7.3)^2$ |
|---|-----------|---------------|----|-----------|---------------|
| 8 | 1.8 | 3.24 | 16 | 2.7 | 7.29 |
| 8 | -0.2 | 0.04 | 6 | -1.3 | 1.69 |
| 6 | -1.2 | 1.44 | 7 | -0.3 | 0.09 |
| 5 | 0.8 | 0.64 | 8 | 0.7 | 0.49 |
| 7 | -0.2 | 0.04 | 6 | -1.3 | 1.69 |
| 6 | 1.8 | 3.24 | 9 | 1.7 | 2.89 |
| 8 | 0.8 | 0.64 | 7 | -0.3 | 0.09 |
| 7 | -2.2 | 4.84 | 6 | -1.3 | 1.69 |
| 4 | -1.2 | 1.44 | 7 | -0.3 | 0.09 |
| 5 | -0.2 | 0.04 | 7 | -0.3 | 0.09 |
| 6 | -0.2 | 0.04 | 7 | -0.3 | 0.09 |
| | | <u>15.6</u> | | | <u>16.1</u> |
| | | <u>82.4</u> | | | <u>100.7</u> |

$$S^2 = \frac{15.6 + 16.1}{18 - 2} = 1.76.$$

$$t = \frac{6.2 - 7.3}{\sqrt{1.76(\frac{1}{10} + \frac{1}{10})}} = 1.08 \text{ with } 18 \text{ df}$$

Table value of t for 18 df at 5% level

is 1.73,

$1.08 > 1.73$ reject H_0 at 5% level.

3. Two independent samples of 8 & 7 items respectively had the foll. Values of the variables.

I: 9 11 13 8 15 9 12 (p 14)

II: 10 12 10 14 9 8 10

Do estimate of population variances differ significantly?

Soln:

$$H_0: \sigma_1 = \sigma_2 ; H_1: \sigma_1 \neq \sigma_2$$

$$F = \frac{S_1^2}{S_2^2} \text{ with } (n_1-1, n_2-1) \text{ df}$$

$$S^2 = \frac{1}{n-1} \sum (x - \bar{x})^2$$

$$\bar{x} = \frac{94}{8} = 11.75 ; \bar{y} = \frac{73}{7} = 10.42$$

| x | $x - 11.75$ | $(x - 11.75)^2$ | y | $y - 10.42$ | $(y - 10.42)^2$ |
|-----|-------------|-----------------|-----|-------------|-----------------|
| 9 | -2.75 | 7.5625 | 10 | -0.42 | 0.1764 |
| 11 | -0.75 | 0.5625 | 12 | 1.58 | 2.4964 |
| 13 | 1.25 | 1.5625 | 10 | -0.42 | 0.1764 |
| 11 | -0.75 | 0.5625 | 14 | 3.58 | 12.8164 |
| 15 | 3.25 | 10.5625 | 9 | -1.42 | 2.0614 |
| 9 | -2.75 | 7.5625 | 8 | -2.42 | 5.8564 |
| 12 | 0.25 | 0.0625 | 16 | -0.42 | 0.1764 |
| 14 | 2.25 | 5.0625 | | | |
| | | 33.5 | | | 86.64 |

$$S_1^2 = \sum (x - \bar{x})^2$$

$$= \frac{33.5}{7} = 4.78$$

$$S_2^2 = \frac{\sum (y - \bar{y})^2}{n_2-1} = \frac{23.7}{6} = 3.95$$

$$F = \frac{S_1^2}{S_2^2} \text{ with } (7, 6) \text{ df}$$

$$= \frac{4.78}{3.95} = 1.21 \text{ with } (7, 6) \text{ df}$$

$$F(17, 6) \text{ df} = 3.81 \quad (\text{5% level}) \quad 1.21 < 3.81$$

Accept H_0 at 5% level.

g) Test the significance of the values of correlation co-eff 'r' obtained from samples of size in pairs from a bivariate normal table.

Soln: $r = 0.6, n = 36$.

$H_0: \rho = 0, H_1: \rho \neq 0$ with $(n-2)$ df

$$t = \frac{r\sqrt{n-2}}{\sqrt{1-r^2}} = \frac{0.6\sqrt{36}}{\sqrt{1-0.6^2}} = \frac{0.6(6)}{\sqrt{1-0.36}}$$

Table value of t at 5% level for 36 df is compare $|t|$ with table value of t & decide the equal conclusion

$$\begin{aligned} &= 0.6(6) \\ &= \frac{0.6(6)}{\sqrt{0.64}} \\ &= \frac{0.6(6)}{0.8} \\ &= 4.5 \end{aligned}$$

04/01/22

Revision CA-2

Expectation of a random variable:

$$E(X) = \sum_i x_i P_i \quad (\text{Discrete case})$$

single dimensional

$$\sigma^2 = \text{var}(x) = E(x - E(x))^2 = E(x^2) - (E(x))^2$$

$$E(x) = \int_{-\infty}^{\infty} xf(x) dx \quad (\text{continuous case}).$$

$$(x_1, x_2, \dots, x_n) \rightarrow (x) \text{ and } (x_1^2, x_2^2, \dots, x_n^2) \rightarrow (x^2)$$

1. If x and y are independent random variable, then $E(xy) = E(x) \cdot E(y)$

and if x and y are independent r.v then $\text{var}(ax+by) =$

Soln.

$$\text{var}(x) = E(x^2) - (E(x))^2$$

$$\text{var}(ax+by) = E((ax+by)^2) - [E(ax+by)]^2$$

$$= E[a^2x^2 + 2abxy + b^2y^2] - [aE(x) + bE(y)]^2$$

$$= a^2 E(x^2) + 2ab E(xy) + b^2 E(y^2) - a^2 (E(x))^2 - b^2 (E(y))^2 - 2ab E(x) E(y)$$

$$= a^2 \{E(x^2) - (E(x))^2\} + b^2 \{E(y^2) - (E(y))^2\}$$

$$= a^2 \text{var}(x) + b^2 \text{var}(y)$$

i) find $E(x)$ & $\text{var}(x)$ for the foll.

$x: 1$

2

3

4

5

$$P(x): \frac{10}{36} \quad \frac{7}{36} \quad \frac{6}{36} \quad \frac{7}{36} \quad \frac{6}{36}$$

①

Soln:

$$E(x) = \sum_i x_i p_i = 1 \cdot \frac{10}{36} + 2 \cdot \frac{7}{36} + 3 \cdot \frac{6}{36} + 4 \cdot \frac{7}{36} + 5 \cdot \frac{6}{36}$$

$$= \frac{1}{36} [10 + 14 + 18 + 28 + 30] = \frac{100}{36}$$

$$\text{var}(x) = E(x^2) - (E(x))^2$$

$$E(x^2) = \sum_{i=1}^4 x_i^2 P_i = \frac{1 \times 10}{36} + \frac{4 \times 7}{36} + \frac{9 \times 6}{36} + \frac{16 \times 7}{36} + \frac{25 \times 6}{36}$$

$$= \frac{1}{36} \left\{ 10 + 28 + 54 + 112 + 150 \right\} = \frac{354}{36}.$$

$$\text{var}(x) = \frac{354}{36} - \left(\frac{100}{36} \right)^2 = \frac{36 \times 354 - 100 \times 100}{36 \times 36}$$

$$= \frac{354 - 100}{36} = \frac{254}{36} = \frac{127}{18}.$$

continuous distribution.

$$E(x) = \int_{-\infty}^{\infty} x f(x) dx$$

$$\text{var}(x) = E(x^2) - (E(x))^2 = \int_{-\infty}^{\infty} x^2 f(x) dx -$$

$$\left[\int_{-\infty}^{\infty} x f(x) dx \right]^2$$

Eg: The pdf of a r.v. x is $f(x) = \begin{cases} \frac{3}{2} - x & 0 \leq x \\ 0 & \text{otherwise} \end{cases}$

find $E(x)$ & $\text{var}(x)$.

$$E(x) = \int_{-\infty}^{\infty} x f(x) dx = \int_0^{\infty} x \left(\frac{3}{2} - x \right) dx$$

$$= \int_0^{\infty} \left\{ \frac{3x}{2} - x^2 \right\} dx$$

$$= \left(\frac{3x^2}{4} - \frac{x^3}{3} \right) \Big|_0^{\infty} = \frac{3}{4} - \frac{1}{3}$$

$$= \frac{9 - 4}{12} = \frac{5}{12}.$$

$$\text{var}(x) = E(x^2) - (E(x))^2.$$

$$E(x^2) = \int_0^1 x^2 \left(\frac{3}{2} - x\right) dx = \int_0^1 \left(\frac{3x^2}{2} - x^3\right) dx$$

$$\int_0^1 \left(\frac{3x^2}{2} - x^3\right) dx = \left[\frac{x^3}{2} - \frac{x^4}{4} \right]_0^1 = \frac{1}{2} - \frac{1}{4} = \frac{1}{4}.$$

$$\text{var}(x) = E(x^2) - (E(x))^2$$

$$= \frac{1}{4} - \left(\frac{5}{12}\right)^2 = \frac{1}{4} - \frac{25}{144}$$

$$= \frac{36 - 25}{144} = \frac{11}{144}$$

3. Let $f(x_1, x_2) = \begin{cases} 21x_1^2x_2^3 & 0 < x_1 < x_2 < 1 \\ 0 & \text{elsewhere} \end{cases}$

be a joint PDF of r.v's x_1 & x_2 . Find the conditional mean & variance of x_1 given $x_2 = x_3$

$0 < x_2 < 1$.

Soln:

$$E(x_1 | x_2 = x) = ?$$

$$\text{var}(x_1 | x_2 = x) = ?$$

$$E(x_1 x_2) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x_1 x_2 f(x_1, x_2) dx_1 dx_2.$$

$$f(x_1, x_2) = \begin{cases} 21x_1^2x_2^3 & 0 < x_1 < x_2 < 1 \\ 0 & \text{elsewhere.} \end{cases}$$

To find $f(x_1 | x_2) =$

$$f(x_1 | x_2) = \frac{f(x_1, x_2)}{f_2(x_2)}$$

$$f_2(x_2) = \int_0^{x_2} f(x_1, x_2) dx_1 = 2x_2^3 \int_0^{x_2} x_1^2 dx_1.$$

marginal density for of x_2

$$= 2x_2^3 \left(\frac{x_2^3}{3} \right)_0^{x_2}$$

$$= 2x_2^6 \quad 0 < x_2 < 1$$

$$f(x_1|x_2) = \frac{2x_1^2 x_2^3}{2x_2^6} = \frac{3x_1^2}{x_2^3} \quad 0 < x_1 < x_2, \\ 0 < x_1 < x_2, \\ 0 < x_2 < 1.$$

conditional density for of x_1 given x_2

$$E(x_1|x_2) = \int_0^{x_2} x_1 f(x_1|x_2) dx_1$$

mean

$$= \int_0^{x_2} x_1 \left\{ \frac{3x_1^2}{x_2^3} \right\} dx_1 = \frac{3}{x_2^3} \left\{ \frac{x_1^4}{4} \right\}_0^{x_2}$$

$$= \frac{3x_2^4}{4x_2^3}$$

$$= \frac{3}{4} x_2 \quad 0 < x_2 < 1$$

$$E(x_1^2|x_2) = \int_0^{x_2} x_1^2 f(x_1|x_2) dx_1$$

$$= \int_0^{x_2} x_1^2 \left\{ \frac{3x_1^2}{x_2^3} \right\} dx_1 = \frac{3}{x_2^3} \int_0^{x_2} x_1^4 dx_1$$

$$= \frac{3}{x_2^3} \left\{ \frac{x_2^5}{5} \right\}$$

$$= \frac{3}{5} x_2^2 \quad 0 < x_2 < 1.$$

$$\text{Var}(x_1/x_2 = x_2) = \frac{3}{5} x_2^2 - \left(\frac{3}{4} x_2\right)^2 \quad 0 < x_2 < 1$$

$$= \frac{3}{5} x_2^2 - \frac{9}{16} x_2^2$$

$$= \frac{48 - 45}{80} x_2^2.$$

| x | x_1 | x_2 | x_3 | \dots | x_n | Total |
|----------|----------|----------|----------|----------|----------|----------|
| y_1 | P_{11} | P_{12} | P_{13} | \dots | P_{1n} | a_1 |
| y_2 | P_{21} | P_{22} | P_{23} | \dots | P_{2n} | a_2 |
| y_3 | P_{31} | P_{32} | P_{33} | \dots | P_{3n} | a_3 |
| \vdots | \vdots | \vdots | \vdots | \ddots | \vdots | \vdots |
| y_m | P_{m1} | P_{m2} | P_{m3} | \dots | P_{mn} | a_m |
| Total | b_1 | b_2 | b_3 | \dots | b_n | 1 |

marginal density for of x .

$$\sum a_i = 1$$

$$\sum b_j = 1 \quad f(x) = \{f_{x_1}, f_{x_2}, \dots, f_{x_n}\}$$

$$+ (y/x=x_2)$$

conditional distribution $(y/x) = ? \rightarrow n$

conditional distribution $(x/y) = ? \rightarrow m$