

Assignment 3

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Download latex-tikz codes from

<https://github.com/diya-goyal-29/AI1103/blob/main/Assignment%203/Assignment%203.tex>

Proof.

1 CSIR-UGC-NET-EXAM-JUNE-2015 QUESTION 60
:

Let X_1, X_2, \dots, X_n be independent and identically distributed random variables having an exponential distribution with mean $\frac{1}{\lambda}$. Let $S_n = X_1 + X_2 + \dots + X_n$ and $N = \inf\{n \geq 1 : S_n > 1\}$. Then $\text{Var}(N)$ is

- 1) 1
- 2) λ
- 3) λ^2
- 4) ∞

2 SOLUTION :

$$\text{Var}(N) = E[N^2] - E[N]^2$$

Replacing n with $n+1$

Definition 2.1 (infimum). N is the greatest lower bound of the subset S of T (where T is the set of all natural numbers and S is the set of all natural numbers such that $S_n \geq 1$).

$$(N = \inf\{n \geq 1 : S_n > 1\})$$

The event $\{N \leq n\}$ implies $\{S_{n+1} > 1\}$ (or equivalently, $\{N > n\}$ implies $\{S_{n+1} \leq 1\}$).

Lemma 2.1. Tail Sum formula : A random variable X which takes values only in N , then $E[X] = \sum_{k=1}^{\infty} \Pr(X)$

$$E[X] = \sum_{k=1}^{\infty} k \Pr(X = k) \quad (2.0.1)$$

$$= \sum_{k=1}^{\infty} \sum_{n=1}^k \Pr(X = k) \quad (2.0.2)$$

$$= \sum_{n=1}^{\infty} \sum_{k=n}^{\infty} \Pr(X = k) \quad (2.0.3)$$

$$= \sum_{n=1}^{\infty} \Pr(X \geq n) \quad (2.0.4)$$

□

By the tail-sum formula, we can thus get the expectation of N as

$$E[N] = \sum_{n=0}^{\infty} \Pr(N > n) = \sum_{n=0}^{\infty} \Pr(S_n \leq 1) \quad (2.0.5)$$

Corollary 2.1.1. Summation of independent and identical exponential random variables follows Erlang Distribution.

P.D.F of Erlang distribution :

$$f(x) = \frac{\lambda^k x^{k-1} e^{-\lambda x}}{(k-1)!} \quad (2.0.6)$$

where,
 k is the shape
 λ is the rate

$$S_n = \text{Erlang}(n, \lambda)$$

$$\text{P.D.F of } S_n = f(x)_{S_n} = \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} \quad (2.0.7)$$

$$\Pr(S_n \leq 1) = \int_0^1 \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} dx \quad (2.0.8)$$

Substituting the value

$$E[N] = \sum_{n=0}^{\infty} \int_0^1 \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} dx \quad (2.0.9)$$

$$= \int_0^1 \sum_{n=0}^{\infty} \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} dx \quad (2.0.10)$$

$$e^{x\lambda} = \sum_{n=0}^{\infty} \frac{(x\lambda)^n}{(n)!} \quad (2.0.11)$$

$$E[N] = \lambda \int_0^1 e^{\lambda x} e^{-\lambda x} dx \quad (2.0.12)$$

$$= \lambda \int_0^1 dx \quad (2.0.13)$$

$$= \lambda \quad (2.0.14)$$

By tail-sum formula the expectation of N^2 is

$$E[N^2] = \sum_{n=0}^{\infty} Pr(N^2 \geq n) \quad (2.0.15)$$

$$= \sum_{n=0}^{\infty} [(n+1)^2 - n^2] Pr(N \geq n) \quad (2.0.16)$$

$$= \sum_{n=0}^{\infty} [2n+1] Pr(S_{n+1} \leq 1) \quad (2.0.17)$$

$$= \sum_{n=0}^{\infty} \int_0^1 [2n+1] \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} dx \quad (2.0.18)$$

$$= \int_0^1 \sum_{n=0}^{\infty} [2n+1] \frac{\lambda^{n+1} x^n e^{-\lambda x}}{(n)!} dx \quad (2.0.19)$$

$$= \int_0^1 2\lambda^2 x e^{\lambda x} e^{-\lambda x} + \lambda e^{\lambda x} e^{-\lambda x} dx \quad (2.0.20)$$

$$= \lambda^2 + \lambda \quad (2.0.21)$$

$$Var(N) = E[N^2] - E[N]^2 \quad (2.0.22)$$

$$= \lambda^2 + \lambda - (\lambda)^2 \quad (2.0.23)$$

$$= \lambda \quad (2.0.24)$$

Thus Option 2 is correct.