

Homework Assignment #5

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Problem 1, a)

$$\begin{aligned}
T(x) &= F_d^{-1}(F_X(x)) \\
F_d(x) &= \int \frac{1}{(L-1)-0} (L-1) dx \\
&= x \\
F_d^{-1}(x) &= x \\
F_X(x) &= \int_0^x \frac{2x}{L-1} * (L-1) dx \\
&= x^2 \Big|_0^x \\
&= x^2 \\
F_d^{-1}(F_X(x)) &= x^2
\end{aligned}$$

Therefore, $T(x) = x^2$.

Problem 1, b)

$$\begin{aligned}
T'(y) &= F_d^{-1}(F_Y(y)) \\
F_d(x) &= \int \frac{3z^2}{(L-1)^3} * (L-1) dz \\
&= \frac{1}{(L-1)^2} * z^3 \\
&= \frac{1}{(L-1)^2} * z^3 \\
F_d^{-1}(x) &= \sqrt[3]{x(L-1)^2} \\
F_X(x) &= \int_0^x \frac{1}{L-1} * (L-1) dx \\
&= x \\
F_d^{-1}(F_X(x)) &= \sqrt[3]{x(L-1)^2}
\end{aligned}$$

Therefore, $T'(y) = (L-1) \sqrt[3]{y(L-1)^2}$.

Problem 1, c)

$$\begin{aligned}
 f(x) &= \frac{2x}{L-1} \\
 F(x) &= \int_0^x \frac{2x}{L-1} dx \\
 &= \frac{1}{L-1} x^2 \\
 f(z) &= \frac{3z^2}{(L-1)^3} \\
 F_d(x) &= \int \frac{3x^2}{(L-1)^3} * (L-1) dx \\
 &= \frac{x^3}{(L-1)^2} \\
 F_d^{-1}(x) &= \sqrt[3]{x * (L-1)^2} \\
 \tilde{T}(x) &= F_d^{-1}(F_X(x)) \\
 &= \sqrt[3]{(L-1)x^2}
 \end{aligned}$$

Therefore, $z = cT'(x) = c\sqrt[3]{(L-1)x^2}$.

Problem 2, a)

$$\begin{aligned}
 y &= \theta \\
 \frac{\partial}{\partial \theta} \sum_{n=1}^N \rho(x_n - \theta) &= 0 \\
 \frac{\partial}{\partial \theta} \sum_{n=1}^N (x_n - \theta)^2 &= 0 \\
 \sum_{n=1}^N -2(x_n - \theta) &= 0 \\
 \sum_{n=1}^N (x_n) - \sum_{n=1}^N \theta &= 0 \\
 \sum_{n=1}^N (x_n) - n\theta &= 0 \\
 N\theta &= \sum_{n=1}^N (x_n) \\
 \theta &= \frac{1}{N} \sum_{n=1}^N (x_n)
 \end{aligned}$$

Therefore, $y = \theta = \frac{1}{N} \sum_{n=1}^N (x_n)$, which is the mean value.

Problem 2, b)

$$\begin{aligned}y &= \theta \\ \frac{\partial}{\partial \theta} \sum_{n=1}^N \rho(x_n - \theta) &= 0 \\ \frac{\partial}{\partial \theta} \sum_{n=1}^N |x_n - \theta| &= 0 \\ &= \sum_{n=1}^N \text{sign}(x_n - \theta)\end{aligned}$$

Therefore, $y = \theta = \sum_{n=1}^N \text{sign}(x_n - \theta)$, which is the median.

Problem 2, c)

$$\begin{aligned}y &= \theta \\ \frac{\partial}{\partial \theta} \sum_{n=1}^N \rho(x_n - \theta) &= 0 \\ \frac{\partial}{\partial \theta} \sum_{n=1}^N |x_n - \theta|^{0.5} &= 0 \\ &= 0.5 \sum_{n=1}^N \text{sign}(x_n - \theta) |x_n - \theta|^{-0.5}\end{aligned}$$

Therefore, $y = \text{root}_{\theta} \{0.5 \sum_{n=1}^N \text{sign}(x_n - \theta) |x_n - \theta|^{-0.5}\}$.

Problem 2, d)

No, it is not linear because of the $|x_n - \theta|$. It is not homogeneous as well because of the $|x_n - \theta|$.