

CS6190: Probabilistic Modeling Homework 0

Gopal Menon

20 January, 2018

1. Let X and Y be continuous real-valued random variables. Prove the following:

(a) $E[E[X|Y]] = E[X]$

$$\begin{aligned} E[E[X|Y]] &= \int_{-\infty}^{\infty} E[X|Y=y] p_Y(y) dy \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x p_{X|Y=y}(x) dx p_Y(y) dy \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x p_{X|Y=y}(x) p_Y(y) dx dy \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x p_{XY}(x, y) dx dy \\ &= \int_{-\infty}^{\infty} x \int_{-\infty}^{\infty} p_{XY}(x, y) dy dx \\ &= \int_{-\infty}^{\infty} x p_X(x) dx \\ &= E[X] \end{aligned}$$

Here $p_X(x)$, $p_Y(y)$ and $p_{X|Y=y}(x)$ are the probability density functions for X , Y , and the conditional probability of X given the value of Y . $p_{XY}(x, y)$ is the joint probability distribution function of X and Y . I needed to look up the proof [1] as I was not aware that the first step shown above could be done and due to this, I was getting an extra y in the final result. The result I got before I looked up the proof was $yE[X]$.

(b) $Var(X) = E[Var(X|Y)] + Var(E[X|Y])$

$$\begin{aligned} E[Var(X|Y)] + Var(E[X|Y]) &= E[E[X^2|Y] - E[X|Y]E[X|Y]] \\ &\quad + E[E[X|Y]E[X|Y]] - E[E[X|Y]]E[E[X|Y]] \\ &= E[E[X^2|Y]] - E[E[X|Y]E[X|Y]] \\ &\quad + E[E[X|Y]E[X|Y]] - E[X]E[X] \\ &= E[X^2] - E[X]E[X] \\ &= Var(X) \end{aligned}$$

Before I worked out the solution above, I was using the definition $Var(X) = E[X^2] - \mu_X^2$ and that did not help. After I realized that $\mu_X = E[X]$, the solution fell in place.

2. Consider random variables X and Y with joint pdf

$$p(x, y) = \begin{cases} x + y, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

(a) What is the marginal pdf $p(x)$?

$$\begin{aligned}
 p(x) &= \int_{-\infty}^{\infty} p(x, y) dy \\
 &= \begin{cases} \int_0^1 (x + y) dy, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
 &= \begin{cases} \left(xy + \frac{1}{2}y^2 \right) \Big|_0^1, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
 &= \begin{cases} x + \frac{1}{2}, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}
 \end{aligned}$$

(b) What is the conditional pdf $p(y|x)$?

$$\begin{aligned}
 p(y|x) &= \frac{p(x, y)}{p(x)} \\
 &= \begin{cases} \frac{x + y}{x + \frac{1}{2}}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}
 \end{aligned}$$

(c) What is the conditional expectation $E[Y|X]$?

$$\begin{aligned}
 E[Y|X] &= \int_{-\infty}^{\infty} p_{Y|X}(y) dy \\
 &= \begin{cases} \int_0^1 \frac{x + y}{x + \frac{1}{2}} dy, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
 &= \begin{cases} \frac{xy + \frac{1}{2}y^2}{x + \frac{1}{2}} \Big|_0^1, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
 &= \begin{cases} \frac{x + \frac{1}{2}}{x + \frac{1}{2}}, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
 &= \begin{cases} 1, & \text{for } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}
 \end{aligned}$$

(d) What is the covariance $Cov(X, Y)$?

$$Cov(X, Y) = E[XY] - E[X] E[Y]$$

$$\begin{aligned}
 E[XY] &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} xyp(x, y) dx dy \\
 &= \int_{-\infty}^{\infty} x \int_{-\infty}^{\infty} yp(x, y) dy dx
 \end{aligned}$$

$$\begin{aligned}
\int_{-\infty}^{\infty} yp(x, y)dy &= \begin{cases} \int_0^1 y(x+y)dy, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \int_0^1 (xy + y^2)dy, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left. \frac{1}{2}xy^2 + \frac{1}{3}y^3 \right|_0^1, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{1}{2}x + \frac{1}{3}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
\int_{-\infty}^{\infty} x \int_{-\infty}^{\infty} yp(x, y)dydx &= \begin{cases} \int_0^1 x \left(\frac{1}{2}x + \frac{1}{3} \right) dx, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \int_0^1 \left(\frac{1}{2}x^2 + \frac{1}{3}x \right) dx, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left. \left(\frac{1}{2} \frac{1}{3}x^3 + \frac{1}{3} \frac{1}{2}x^2 \right) \right|_0^1, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left(\frac{1}{6} + \frac{1}{6} \right), & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{1}{3}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= E[XY] \\
E[X] &= \int_{-\infty}^{\infty} xp(x)dx \\
&= \begin{cases} \int_{-\infty}^{\infty} x \left(x + \frac{1}{2} \right) dx, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \int_{-\infty}^{\infty} \left(x^2 + \frac{1}{2}x \right) dx, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left. \left(\frac{1}{3}x^3 + \frac{1}{2} \frac{1}{2}x^2 \right) \right|_0^1, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{1}{3} + \frac{1}{4}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{7}{12}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}
\end{aligned}$$

$$\begin{aligned}
p(y) &= \int_{-\infty}^{\infty} p(x, y) dx \\
&= \begin{cases} \int_0^1 (x + y) dx, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left(\frac{1}{2}x^2 + yx \right) \Big|_0^1, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} y + \frac{1}{2}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}
\end{aligned}$$

$$\begin{aligned}
E[Y] &= \int_{-\infty}^{\infty} yp(y) dy \\
&= \begin{cases} \int_{-\infty}^{\infty} y \left(y + \frac{1}{2} \right) dy, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \int_{-\infty}^{\infty} \left(y^2 + \frac{1}{2}y \right) dy, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \left(\frac{1}{3}y^3 + \frac{1}{2} \frac{1}{2}y^2 \right) \Big|_0^1, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{1}{3} + \frac{1}{4}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{7}{12}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}
\end{aligned}$$

$$\begin{aligned}
Cov(X, Y) &= E[XY] - E[X] E[Y] \\
&= \begin{cases} \frac{1}{3} - \frac{7}{12} \frac{7}{12}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} \frac{48}{144} - \frac{49}{144}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases} \\
&= \begin{cases} -\frac{1}{144}, & \text{for } 0 \leq x \leq 1, \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}
\end{aligned}$$

3. Let $X \sim Exp(\lambda)$, i.e., the exponential distribution with pdf $p(x) = \lambda exp(-\lambda x)$. Let $Y = \sqrt{X}$.

(a) What is the density function $p(y)$?

$$\begin{aligned}
Y &= \sqrt{X} \\
f(x) &= \sqrt{x} \\
f^{-1}(y) &= y^2 \\
p(y) &= \left| \frac{d}{dy}(f^{-1}(y)) \right| p(f^{-1}(y)) \\
&= \left| \frac{d}{dy} y^2 \right| p(y^2) \\
&= \begin{cases} 2y\lambda \exp(-\lambda y^2), & \text{for } y \geq 0 \\ 0, & \text{otherwise} \end{cases}
\end{aligned}$$

(b) What is the cdf, $F(y) = P(Y \leq y)$? Verify that $F(0) = 0$ and $F(\infty) = 1$.

The cdf can be found by integrating the pdf.

$$\begin{aligned}
F(y) &= P(Y \leq y) = \int_0^y 2y\lambda \exp(-\lambda y^2) dy \\
\text{Substituting } u &= -\lambda y^2, \text{ we get } dy = -\frac{1}{2\lambda y} du \\
\int 2y\lambda \exp(-\lambda y^2) dy &= \int 2y\lambda \exp(u) \times -\frac{1}{2\lambda y} du \\
&= - \int \exp(u) du \\
&= -\exp(u) \\
&= -\exp(-\lambda y^2) \\
F(y) &= -\exp(-\lambda y^2) \Big|_0^y \\
&= -\exp(-\lambda y^2) - (-\exp(-\lambda 0^2)) \\
&= -\exp(-\lambda y^2) + 1 \\
&= 1 - \exp(-\lambda y^2) \\
F(0) &= 1 - \exp(-\lambda 0^2) \\
&= 1 - 1 \\
&= 0 \\
F(\infty) &= 1 - \exp(-\infty) \\
&= 1 - 0 \\
&= 1
\end{aligned}$$

(c) What is the quantile function F^{-1} ?

If q_p is the quantile value given by the quantile function $F^{-1}(q_p)$, based on the cdf above:

$$\begin{aligned}
q_p &= 1 - \exp(-\lambda (F^{-1}(q_p))^2) \\
\exp(-\lambda (F^{-1}(q_p))^2) &= 1 - q_p \\
-\lambda (F^{-1}(q_p))^2 &= \ln(1 - q_p) \\
(F^{-1}(q_p))^2 &= \frac{-1}{\lambda} \ln(1 - q_p) \\
F^{-1}(q_p) &= \sqrt{\frac{-1}{\lambda} \ln(1 - q_p)}
\end{aligned}$$

- (d) Compute the mean, $E[Y]$, and variance, $Var(Y)$. **Hint:** Use integration by parts.

$$\begin{aligned} E[Y] &= \int_{-\infty}^{\infty} yp(y)dy \\ &= \int_0^{\infty} 2y^2 \lambda \exp(-\lambda y^2) dy = \int_0^{\infty} x^{\frac{1}{2}} \lambda \exp(-\lambda x) \\ Var(Y) &= E[Y^2] - E[Y] E[Y] \end{aligned}$$

4. Given a realization y_1, y_2, \dots, y_n from your random variable Y in the previous problem, what is the maximum likelihood estimate for λ ?

R Coding Part

4. Recall that if F is a cdf and $U \sim \text{Unif}(0, 1)$, then $Y = F^{-1}(U)$ will be a random variable with cdf F . Write a function that uses this method to generate n random numbers from the distribution of Y in Problem 3 above (n and λ should be parameters to the function).
Hint: Look at the `runif` function in R for simulating uniform random variables.
- Generate 10,000 realizations of the random variable Y with $\lambda = 2$.
 - Plot a histogram of these numbers, using the `hist` function with option `freq = FALSE`.
 - Use the `lines` command to plot the pdf of Y on top.
 - Compute the sample mean and variance of your 10,000 realizations. Do they roughly match the values for $E[Y]$ and $Var(Y)$ you calculated above?
5. Now generate 20 realizations from Y with $\lambda = 2$. Plot the log likelihood function for this data. Plot a vertical line at the maximum likelihood estimate for lambda (using the equation you got in Problem 3).

References

- [1] *Conditional Expectation*, www.statlect.com/fundamentals-of-probability/conditional-expectation.