

Final Project

1. Tossing a Fair and Unfair Die

- a. See Appendix for code.

The estimated probabilities that X has odd value are shown below for each t, where t = [50, 100, 1000, 2000, 3000] respectively.

p_odds_a					
	1x5 double				
	1	2	3	4	5
1	0.4000	0.5200	0.4940	0.5045	0.4903

- b. Mathematical analysis for fair die:

$$S_x = \{1, 2, 3, 4, 5, 6, 7, 8\}$$

$$P(x=k) = \begin{cases} \frac{1}{8} & k \in S_x \\ 0 & \text{else} \end{cases}$$

A: X has odd value

$$P(A) = P(x=1) + P(x=3) + P(x=5) + P(x=7) = \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{4}{8} = \frac{1}{2}$$

$$\Rightarrow P(X \text{ has odd value}) = \frac{1}{2}$$

- c. t=50: No, the probability from simulation does not match the analytical result
- t=100: No
- t=1000: No
- t=2000: Yes
- t=3000: Yes

As the number of tosses, t, increases, the estimated probability of an odd role from simulation gets closer to the analytical result, $P(A)=0.5$.

d. See Appendix for code.

The estimated probabilities that X has odd value are shown below for each t, where t = [50, 100, 1000, 2000, 3000] respectively.

p_odds_d					
	1	2	3	4	5
1	0.4400	0.5200	0.4940	0.4945	0.5050

Mathematical analysis for unfair die:

$$S_x = \{1, 2, 3, 4, 5, 6, 7, 8\}$$

$$P(X=k) = \begin{cases} \frac{1}{5} & k=1, 2 \\ \frac{1}{10} & k=3, 4, 5, 6, 7, 8 \\ 0 & \text{else} \end{cases}$$

A: X has odd value

$$P(A) = P(X=1) + P(X=3) + P(X=5) + P(X=7) = \frac{1}{5} + \frac{1}{10} + \frac{1}{10} + \frac{1}{10} = \frac{5}{10} = \frac{1}{2}$$

$$\Rightarrow P(X \text{ has odd value}) = \frac{1}{2}$$

t=50: No, the probability from simulation does not match the analytical result

t=100: No

t=1000: No

t=2000: Yes

t=3000: Yes

Like before, as the number of tosses, t, increases, the estimated probability of an odd role from simulation gets closer to the analytical result, $P(A)=0.5$.

2. Maximum Likelihood Estimation

a. Analytical proof:

$$X_1, X_2, X_3, \dots, X_{100000} \quad \text{where} \quad X_i \sim N(\mu, \sigma^2) \quad \text{and } X_i's \text{ are iid.}$$

- Since X_i 's are independent, the joint distribution is just the product of the individual PDFs

$$f_X(x_i) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i - \mu)^2}{2\sigma^2}}$$

$$f_{X_1, X_2}(x_1, x_2) = \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^2 e^{-\frac{(x_1 - \mu)^2}{2\sigma^2} - \frac{(x_2 - \mu)^2}{2\sigma^2}}$$

$$\vdots$$

$$f_{X_1, X_2, \dots, X_n}(x_1, x_2, \dots, x_n | \mu, \sigma) = \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2}$$

$$\log(f_{X_1, X_2, \dots, X_n}(x_1, x_2, \dots, x_n | \mu, \sigma)) = \log \left[\left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2}} \right]$$

$$= \log \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n + \log e^{-\sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2}} // \log_e \text{ base:}$$

$$= n \left[\log(1) - \log(\sqrt{2\pi\sigma^2}) \right] - \sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2}$$

$$= -n \left[\log(2\pi\sigma^2)^{\frac{1}{2}} \right] - \sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2}$$

$$= -\frac{n}{2} \log 2\pi\sigma^2 - \sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2} \quad \checkmark$$

b. Analytical expressions for μ_{MLE}, σ_{MLE} :

$$\mu_{MLE} = \underset{\mu}{\operatorname{argmax}} \left[\log(f_{x_1, x_2, \dots, x_n}(x_1, x_2, \dots, x_n | \mu, \sigma^2)) \right] \quad // \text{take derivative } \$ \text{ set to zero}$$

$$\frac{\partial}{\partial \mu} \left[-\frac{n}{2} \log 2\pi\sigma^2 - \sum_{i=1}^n \frac{(x_i - \mu)^2}{2\sigma^2} \right] = \sum_{i=1}^n \frac{2(x_i - \mu)}{2\sigma^2} = 0$$

$$\Rightarrow \sum_{i=1}^n (x_i - \mu) = 0 \Rightarrow \sum_{i=1}^n x_i - \sum_{i=1}^n \mu = 0$$

$$\Rightarrow \boxed{\mu_{MLE} = \frac{\sum_{i=1}^n x_i}{n}}$$

$$\sigma_{MLE} = \underset{\sigma}{\operatorname{argmax}} \left[\log(f_{x_1, x_2, \dots, x_n}(x_1, x_2, \dots, x_n | \mu_{MLE}, \sigma^2)) \right] \quad // \text{take derivative } \$ \text{ set to zero}$$

$$\frac{\partial}{\partial \sigma} \left[-\frac{n}{2} \log 2\pi\sigma^2 - \sum_{i=1}^n \frac{(x_i - \mu)^2}{(2\sigma^2)^{-1}} \right] = -\frac{n}{2} \cdot \frac{1}{2\pi\sigma^2} \cdot 4\pi\sigma + \sum_{i=1}^n (x_i - \mu)^2 (2\sigma^2)^{-2} \cdot 4\sigma$$

$$\Rightarrow \frac{n}{\sigma} + \frac{\sum_{i=1}^n (x_i - \mu)^2}{\sigma^3} = 0$$

$$\Rightarrow \sum_{i=1}^n (x_i - \mu_{MLE})^2 = \frac{n}{\sigma} \cdot \sigma^3$$

$$\Rightarrow \boxed{\sigma_{MLE} = \sqrt{\frac{\sum_{i=1}^n (x_i - \mu_{MLE})^2}{n}}}$$

See Appendix for code.

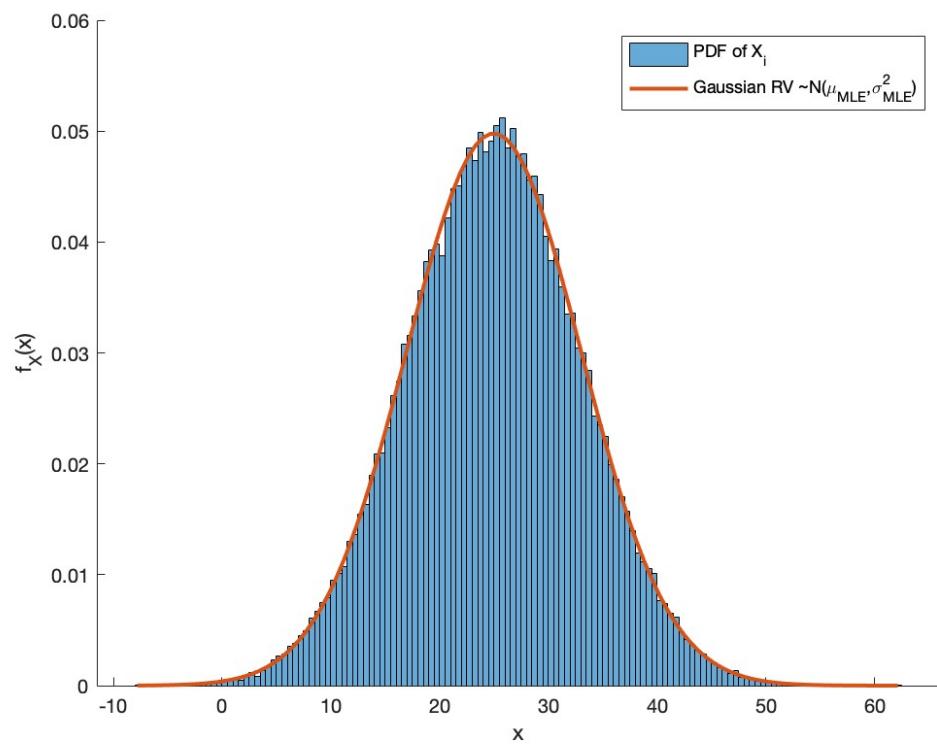
μ_{MLE} output:

	mew_mle	
	1x1 double	
	1	1
		24.9842

σ_{MLE} output:

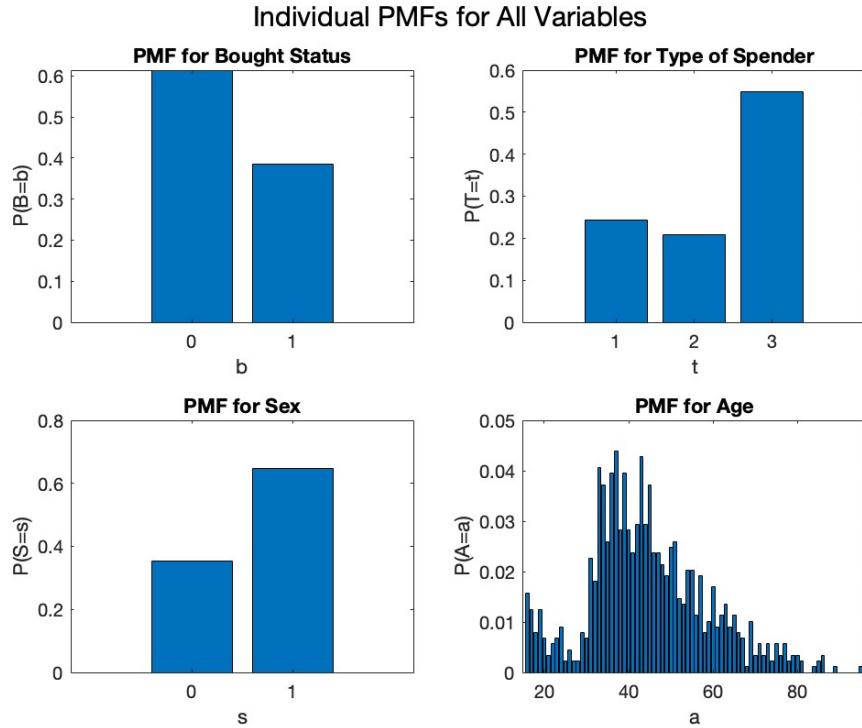
```
sigma_mle  ×  
1x1 double  
1  
1 8.0125
```

c. Plot of PDF of X_i superimposed with Gaussian RV:

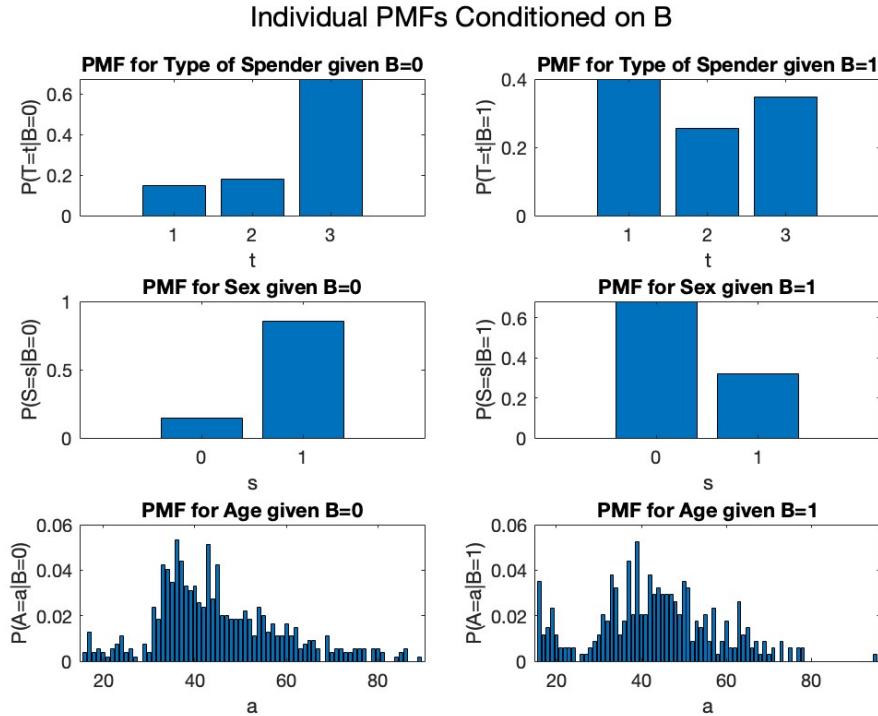


3. Naïve Bayes Classifier

a. Estimated individual PMFs:



b. Conditional PMFs:



c. How to compute these probabilities:

$$P(B=0, T=1, S=0, A \leq 55) \quad // \text{ conditional independence} \quad P(X \cap Y) = P(Y|X)P(X)$$

$$\Rightarrow P(T=1, S=0, A \leq 55 | B=0)P(B=0)$$

$$\Rightarrow P(T=1 | B=0) \cdot P(S=0 | B=0) \cdot P(A \leq 55 | B=0) \cdot P(B=0)$$

$$\Rightarrow P(B=0, T=1, S=0, A \leq 55) = P(T=1 | B=0)P(S=0 | B=0)P(A \leq 55 | B=0)P(B=0)$$

Similarly,

$$P(B=1, T=1, S=0, A \leq 55) = P(T=1 | B=1)P(S=0 | B=1)P(A \leq 55 | B=1)P(B=1)$$

$P(B = 0, T = 1, S = 0, A \leq 55)$ output:

	p_b0_t1_s0_a55	
1x1 double		
	1	2
1	0.0106	

$P(B = 1, T = 1, S = 0, A \leq 55)$ output:

	p_b1_t1_s0_a55	
1x1 double		
	1	2
1	0.0846	

d. How to compute these probabilities:

$$P(B=0 | T=1, S=0, A \leq 55) = \frac{P(T=1, S=0, A \leq 55 | B=0) P(B=0)}{P(T=1, S=0, A \leq 55)} // \text{ Bayes Rule}$$

$$// P(T=1, S=0, A \leq 55) = P(T=1, S=0, A \leq 55 | B=0) P(B=0) + P(T=1, S=0, A \leq 55 | B=1) P(B=1)$$

// Total Probability Law

$$\Rightarrow P(B=0 | T=1, S=0, A \leq 55) = \frac{P(T=1, S=0, A \leq 55 | B=0) P(B=0)}{P(T=1, S=0, A \leq 55 | B=0) P(B=0) + P(T=1, S=0, A \leq 55 | B=1) P(B=1)}$$

Similar,

$$P(B=1 | T=1, S=0, A \leq 55) = \frac{P(T=1, S=0, A \leq 55 | B=1) P(B=1)}{P(T=1, S=0, A \leq 55 | B=0) P(B=0) + P(T=1, S=0, A \leq 55 | B=1) P(B=1)}$$

$P(B = 0 | T = 1, S = 0, A \leq 55)$ output:

pb0_conditioned X

1x1 double

	1	2
1	0.1116	

$P(B = 1 | T = 1, S = 0, A \leq 55)$ output:

pb1_conditioned X

1x1 double

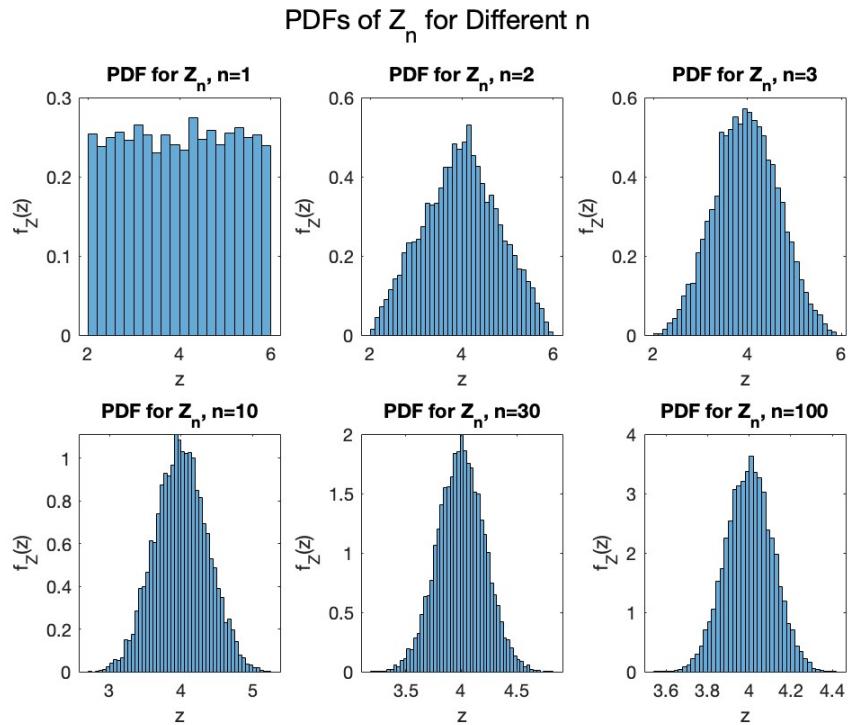
	1	2
1	0.8884	

A female whose age is below 55 and who is a large spender WILL buy this product according to the Naïve Bayes Classifier. The probability that the individual will buy the product given the evidence is much higher than the probability that the individual will not buy the product given the evidence.

4. Central Limit Theorem

a. See Appendix for code

PDFs of Z_n for different n :



As n increases, the distribution of Z_n approaches a Gaussian distribution. This is evidence in the plots shown above.

b. Analytical derivation of mean and variance:

$$X_i \sim \text{Uniform}(2,6)$$

$$f_{X_i}(x) = \frac{1}{b-a} = \frac{1}{6-2} = \frac{1}{4} \quad x \in (2,6)$$

$$\mathbb{E}[X] = \int_{-\infty}^{\infty} x f_{X_i}(x) dx = \int_2^6 x \left(\frac{1}{4}\right) dx = \frac{x^2}{8} \Big|_2^6 = \frac{36-4}{8} = 4$$

$$\mathbb{E}[X^2] = \int_{-\infty}^{\infty} x^2 f_{X_i}(x) dx = \int_2^6 x^2 \left(\frac{1}{4}\right) dx = \frac{x^3}{12} \Big|_2^6 = \frac{216-8}{12} = 17.33$$

$$\text{VAR}(X) = \mathbb{E}[X^2] - (\mathbb{E}[X])^2 = 17.33 - 4^2 = \frac{4}{3}$$

$$Z_n = \frac{1}{n} \sum_{i=1}^n X_i$$

$$\mathbb{E}[Z_n] = \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n X_i\right] = \frac{1}{n} \sum_{i=1}^n \mathbb{E}[X_i] = \frac{1}{n} \cdot n \cdot 4 = 4$$

$$\text{Let } S_n = X_1 + X_2 + \dots + X_n$$

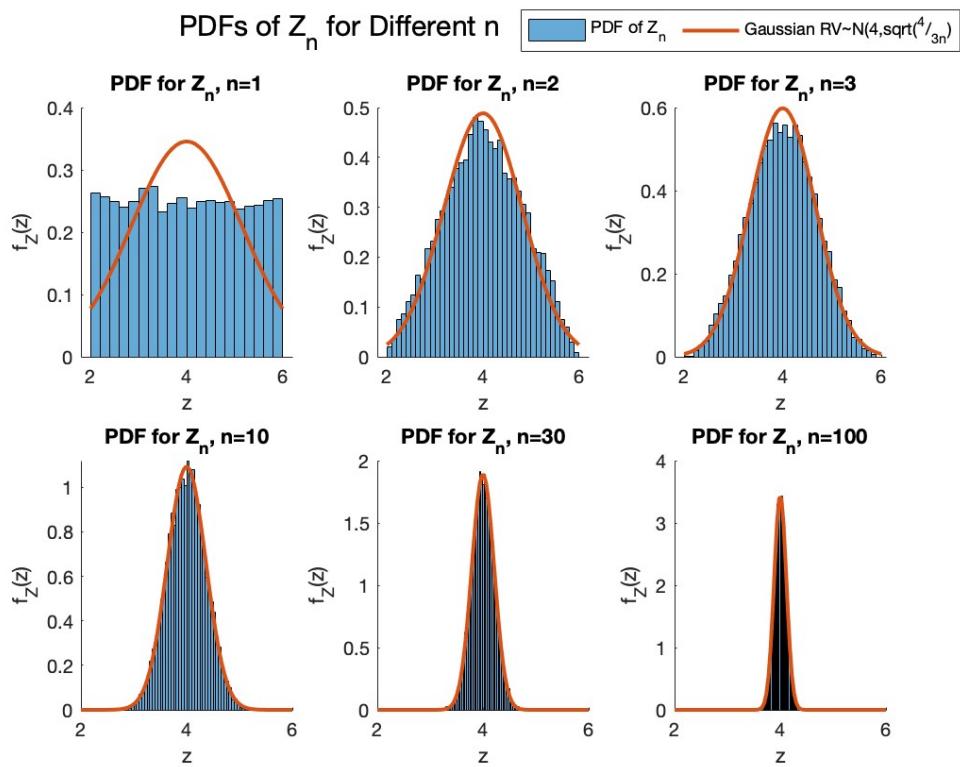
$$\text{VAR}(S_n) = n \cdot \text{VAR}(X_i) = n \cdot \frac{4}{3} \quad // \text{ } X_i \text{ iid}$$

$$\text{VAR}(Z_n) = \text{VAR}\left(\frac{1}{n} S_n\right) = \frac{1}{n^2} \text{VAR}(S_n) = \frac{1}{n^2} \cdot n \cdot \frac{4}{3} = \frac{4}{3n}$$

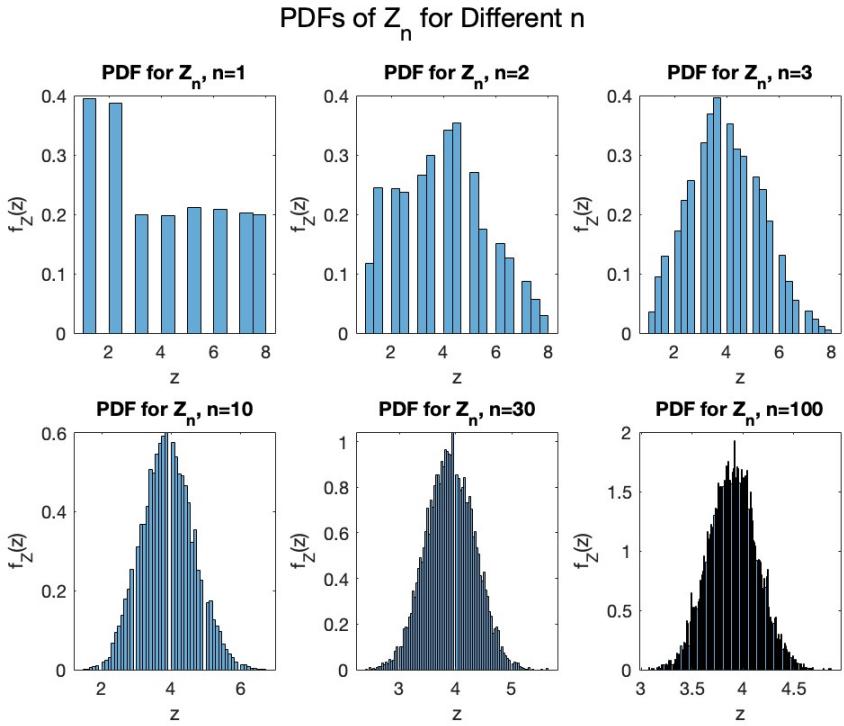
$$\Rightarrow \boxed{\begin{array}{ll} \mathbb{E}[X] = 4 & \text{VAR}(X) = \frac{4}{3} \\ \mathbb{E}[Z_n] = 4 & \text{VAR}(Z_n) = \frac{4}{3n} \end{array}}$$

c. See Appendix for Code

PDFs of Zn for different n superimposed with Gaussian RV:



d. PDFs of Zn for different n:



Analytical derivation of mean and variance:

$$P(X=k) = \begin{cases} \frac{1}{5} & k=1, 2 \\ \frac{1}{10} & k=3, 4, 5, 6, 7, 8 \\ 0 & \text{else} \end{cases}$$

$$\mathbb{E}[X] = \sum_{x \in S_X} k P(X=k) = 1\left(\frac{1}{5}\right) + 2\left(\frac{1}{5}\right) + 3\left(\frac{1}{10}\right) + 4\left(\frac{1}{10}\right) + 5\left(\frac{1}{10}\right) + 6\left(\frac{1}{10}\right) + 7\left(\frac{1}{10}\right) + 8\left(\frac{1}{10}\right) \\ = 3.9$$

$$\mathbb{E}[X^2] = \sum_{x \in S_X} k^2 P(X=k) = 1^2\left(\frac{1}{5}\right) + 2^2\left(\frac{1}{5}\right) + 3^2\left(\frac{1}{10}\right) + 4^2\left(\frac{1}{10}\right) + 5^2\left(\frac{1}{10}\right) + 6^2\left(\frac{1}{10}\right) + 7^2\left(\frac{1}{10}\right) + 8^2\left(\frac{1}{10}\right) \\ = 20.9$$

$$\text{VAR}(X) = \mathbb{E}[X^2] + (\mathbb{E}[X])^2 = 20.9 - (3.9)^2 = 5.69$$

$$Z_n = \frac{1}{n} \sum_{i=1}^n X_i$$

$$\mathbb{E}[Z_n] = \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n X_i\right] = \frac{1}{n} \sum_{i=1}^n \mathbb{E}[X_i] = \frac{1}{n} \cdot n \cdot 3.9 = 3.9$$

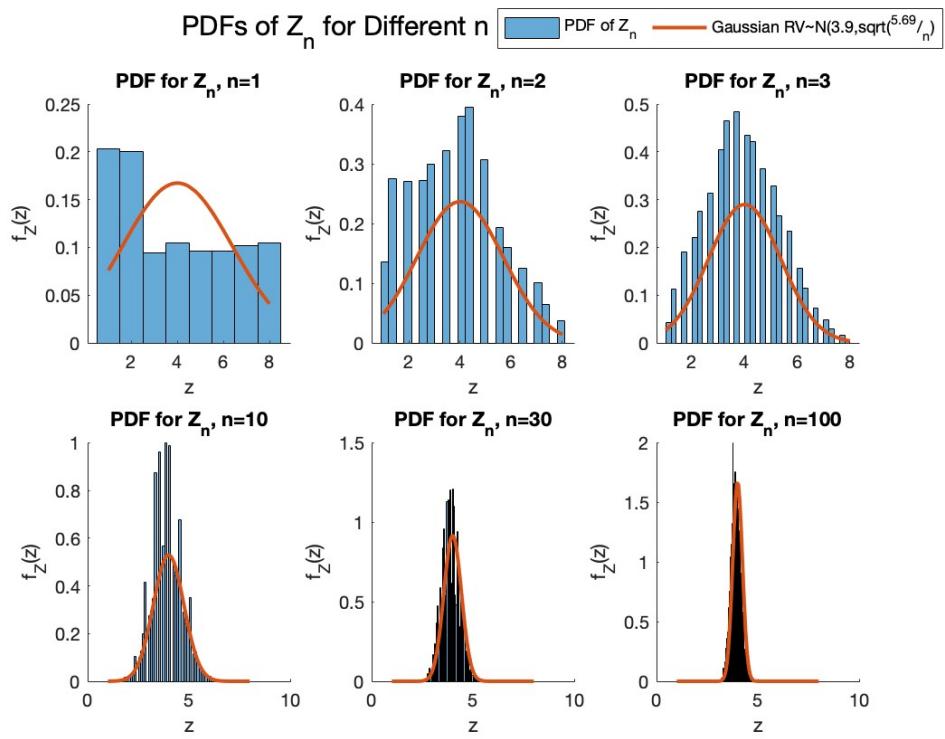
$$- \text{Let } S_n = X_1 + X_2 + \dots + X_n$$

$$\text{VAR}(S_n) = n \cdot \text{VAR}(X_i) = n \cdot 5.69 \quad // \quad X_i \text{ iid}$$

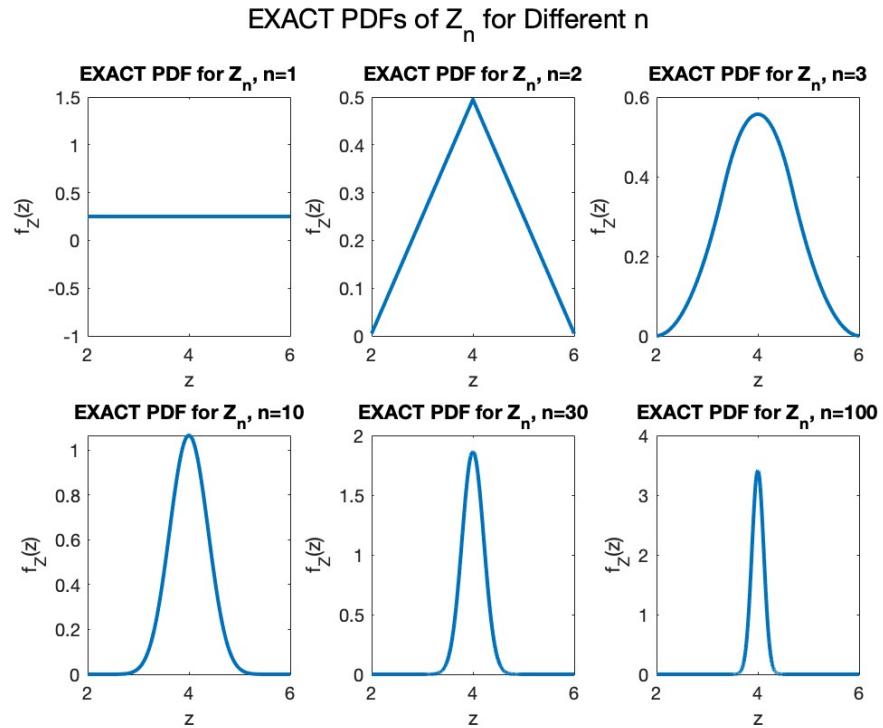
$$\text{VAR}(Z_n) = \text{VAR}\left(\frac{1}{n} S_n\right) = \frac{1}{n^2} \text{VAR}(S_n) = \frac{1}{n^2} \cdot n \cdot 5.69 = \frac{5.69}{n}$$

$$\Rightarrow \boxed{\begin{array}{ll} \mathbb{E}[X] = 3.9 & \text{VAR}(X) = 5.69 \\ \mathbb{E}[Z_n] = 3.9 & \text{VAR}(Z_n) = \frac{5.69}{n} \end{array}}$$

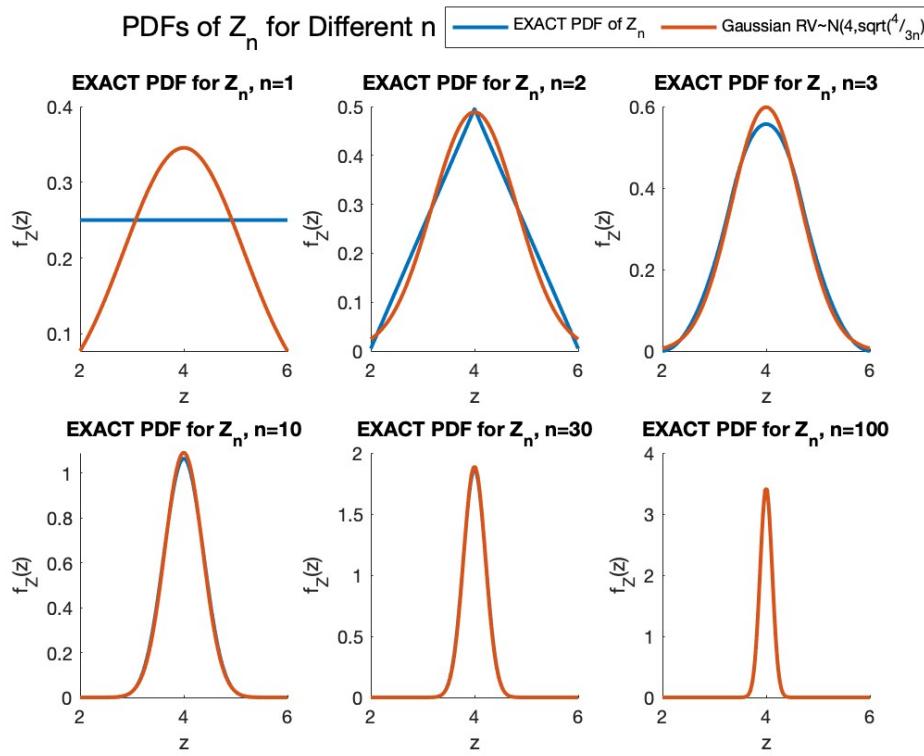
PDFs of Zn for different n superimposed with Gaussian RV:



e. Exact PDFs of Zn for different n:



Exact PDFs of Z_n for different n superimposed with Gaussian RV:



How to compute PDF of Z_n :

$$X_i \sim \text{Uniform}(2, 6)$$

$$\text{Let } S_2 = X_1 + X_2 \Rightarrow Z_2 = \frac{1}{2} S_2$$

$$f_{X_1}(x_1) = f_{X_2}(x_2) = \begin{cases} \frac{1}{4} & x \in [2, 6] \\ 0 & \text{else} \end{cases}$$

$$f_{X_1, X_2}(s) =$$

$$f_s(s) = \int_{-\infty}^{\infty} f_{X_1, X_2}(x_1, s - x_1) dx_1.$$

// We know X_i 's are independent

$$f_{X_1, X_2}(x_1, x_2) = f_{X_1}(x_1) \cdot f_{X_2}(x_2)$$

Convolution

$$\Rightarrow f_s(s) = \int_{-\infty}^{\infty} f_{X_1}(x_1) \cdot f_{X_2}(s - x_1) dx_1 = f_{X_1}(x_1) * f_{X_2}(x_2)$$

- So, to get pdf of Z_n , we find the convolution of n Uniform distributions & then divided by n .

Thus to find Z_2 , it is the convolution of $f_{X_1}(x_1) * f_{X_2}(x_2)$ divided by 2. Then, for Z_3 it will be the convolution of the convolution of $f_{X_1}(x_1) * f_{X_2}(x_2) * f_{X_3}(x_3)$.

$$\Rightarrow [f_{X_1}(x_1) * f_{X_2}(x_2)] * [f_{X_3}(x_3)] \text{ & so on}$$

for whatever n .

APPENDIX BELOW:

Table of Contents

.....	1
#1	1
#2	1
3	2
4	3

```
% ECE 131A
% Jason Chapman
% Project
close all; clearvars; clc;
```

#1

1a

```
t = [50, 100, 1000, 2000, 3000];
for i = 1:length(t)
    data = eight_sided_dice(t(i));
    n_odds = sum(mod(data,2)==1);
    p_odds_a(i) = n_odds/t(i);
end

% 1d
for i = 1:length(t)
    data = eight_sided_dice_w_params(t(i));
    n_odds = sum(mod(data,2)==1);
    p_odds_d(i) = n_odds/t(i);
end
```

#2

2b

```
f = fopen('data.txt');
data = textscan(f, '%s');
fclose(f);
x = str2double(data{1,1});

n = length(x);
mew_mle = sum(x)/n;
for i = 1:n
    sum_term(i) = (x(i)-mew_mle)^2;
end
sigma_mle = sqrt(sum(sum_term)/n);

% 2c
figure(1)
hold on
```

```

histogram(x, 'Normalization','pdf')
x_gauss = linspace(min(x),max(x));
y_gauss = normpdf(x_gauss,mew_mle,sigma_mle);
plot(x_gauss,y_gauss,'Linewidth',2)
xlabel('x')
ylabel('f_{X}(x)')
legend('PDF of X_{i}', 'Gaussian RV ~N(\mu_{MLE},\sigma_{MLE}^2) ')

```

3

```

data = readmatrix('user_data.csv');

% 3a
str = ["Bought Status", "Type of Spender", "Sex", "Age"];
strcap = ["B", "T", "S", "A"];
strlo = ["b", "t", "s", "a"];
for i = 1:4
    var = data(:,i);
    for j = 1:length(unique(var))
        unique_vals = unique(var);
        p(j) = numel(find(var==unique_vals(j)))/length(var);
        n(j) = unique_vals(j);
    end
    figure(2)
    subplot(2,2,i)
    bar(n,p)
    title(strcat("PMF for ",str(i)))
    xlabel(strlo(i))
    ylabel(strcat("P(",strcap(i),"=",strlo(i),")"))
    clear p n
end
sgtitle('Individual PMFs for All Variables')

% 3b
i_b0 = find(data(:,1)==0);
i_b1 = find(data(:,1)==1);
for i = 1:3
    var = data(:,i+1);
    var_b0 = var(i_b0);
    for j = 1:length(unique(var_b0))
        unique_vals_b0 = unique(var_b0);
        p_b0(j) = numel(find(var_b0==unique_vals_b0(j)))/length(var_b0);
        n_b0(j) = unique_vals_b0(j);
    end
    var_b1 = var(i_b1);
    for j = 1:length(unique(var_b1))
        unique_vals_b1 = unique(var_b1);
        p_b1(j) = numel(find(var_b1==unique_vals_b1(j)))/length(var_b1);
        n_b1(j) = unique_vals_b1(j);
    end
    figure(3)
    subplot(3,2,2*i-1)
    bar(n_b0,p_b0)

```

```

title(strcat("PMF for ",str(i+1)," given B=0"))
xlabel(strlo(i+1))
ylabel(strcat("P(",strcap(i+1),"=",strlo(i+1)," | B=0)"))
subplot(3,2,2*i)
bar(n_b1,p_b1)
title(strcat("PMF for ",str(i+1)," given B=1"))
xlabel(strlo(i+1))
ylabel(strcat("P(",strcap(i+1),"=",strlo(i+1)," | B=1)"))
clear p_b0 n_b0 p_b1 n_b1
end
sgtitle('Individual PMFs Conditioned on B')

% 3c
data_b0 = data(i_b0,:);
data_b1 = data(i_b1,:);
pb0 = length(data_b0)/length(data);
pb1 = length(data_b1)/length(data);
pt1_b0 = numel(find(data_b0(:,2)==1))/length(data)/pb0;
pt1_b1 = numel(find(data_b1(:,2)==1))/length(data)/pb1;
ps0_b0 = numel(find(data_b0(:,3)==0))/length(data)/pb0;
ps0_b1 = numel(find(data_b1(:,3)==0))/length(data)/pb1;
pa55_b0 = numel(find(data_b0(:,4)<=55))/length(data)/pb0;
pa55_b1 = numel(find(data_b1(:,4)<=55))/length(data)/pb1;
p_b0_t1_s0_a55 = pt1_b0*ps0_b0*pa55_b0*pb0;
p_b1_t1_s0_a55 = pt1_b1*ps0_b1*pa55_b1*pb1;

% 3d
pb0_conditioned = p_b0_t1_s0_a55/(p_b0_t1_s0_a55+p_b1_t1_s0_a55);
pb1_conditioned = p_b1_t1_s0_a55/(p_b0_t1_s0_a55+p_b1_t1_s0_a55);

```

4

```

t = 10^4;
% 4a
n = [1,2,3,10,30,100];
for i = 1:length(n)
    for j = 1:t
        for k = 1:n(i)
            X(k) = unifrnd(2,6);
        end
        Zn(j) = sum(X)/n(i);
    end
    figure(4)
    subplot(2,3,i)
    histogram(Zn,'Normalization','pdf')
    ylabel('f_{Z}(z)')
    xlabel('z')
    title(strcat('PDF for Z_{n}, n=',num2str(n(i))))
    clear X
end
sgtitle('PDFs of Z_{n} for Different n')

% 4c

```

```

for i = 1:length(n)
    for j = 1:t
        for k = 1:n(i)
            X(k) = unifrnd(2,6);
        end
        Zn(j) = sum(X)/n(i);
    end
    x_gauss = linspace(2,6);
    variance = 4/(3*n(i));
    y_gauss = normpdf(x_gauss,4,sqrt(variance));
    figure(5)
    subplot(2,3,i)
    hold on
    histogram(Zn,'Normalization','pdf')
    plot(x_gauss,y_gauss,'Linewidth',2)
    ylabel('f_{z}(z)')
    xlabel('z')
    title(strcat('PDF for z_{n}, n=',num2str(n(i))))
    clear X
end
sgtitle('PDFs of z_{n} for Different n ')
lg = legend('PDF of z_{n}', 'Gaussian RV~N(4,sqrt(4)/{3n})', 'Orientation', 'Horizontal');

% 4d
for i = 1:length(n)
    for j = 1:t
        for k = 1:n(i)
            X(k) = eight_sided_dice_w_params(1);
        end
        Zn(j) = sum(X)/n(i);
    end
    figure(6)
    subplot(2,3,i)
    histogram(Zn,'Normalization','pdf','BinWidth',1/(n(i)+1))
    ylabel('f_{z}(z)')
    xlabel('z')
    title(strcat('PDF for z_{n}, n=',num2str(n(i))))
    clear X
end
sgtitle('PDFs of z_{n} for Different n')

for i = 1:length(n)
    for j = 1:t
        for k = 1:n(i)
            X(k) = eight_sided_dice_w_params(1);
        end
        Zn(j) = sum(X)/n(i);
    end
    x_gauss = linspace(1,8);
    variance = 5.69/n(i);
    y_gauss = normpdf(x_gauss,4,sqrt(variance));
    figure(7)
    subplot(2,3,i)

```

```

hold on
histogram(Zn,'Normalization','pdf')
plot(x_gauss,y_gauss,'Linewidth',2)
ylabel('f_{z}(z)')
xlabel('z')
title(strcat('PDF for z_{n}, n=',num2str(n(i))))
clear X
end
sgtitle('PDFs of z_{n} for Different n
lg = legend('PDF of z_{n}', 'Gaussian RV~N(3.9,sqrt(^{5.69}/
_{n}))','Orientation','Horizontal');

% 4e

for i = 1:length(n)
x = linspace(2,6);
y = unifpdf(x,2,6);
if i == 1
conv_pdf = y;
else
for j = 1:n(i)-1
if j == 1
conv_pdf = y;
end
conv_pdf = conv(conv_pdf,y);
end
end
x = linspace(2,6,length(conv_pdf));
A = trapz(x,conv_pdf);
conv_pdf = conv_pdf/A;
figure(8)
subplot(2,3,i)
plot(x,conv_pdf,'Linewidth',2)
ylabel('f_{z}(z)')
xlabel('z')
title(strcat('EXACT PDF for z_{n}, n=',num2str(n(i))))
end
sgtitle('EXACT PDFs of z_{n} for Different n')

for i = 1:length(n)
x = linspace(2,6);
y = unifpdf(x,2,6);
x_gauss = linspace(2,6);
variance = 4/(3*n(i));
y_gauss = normpdf(x_gauss,4,sqrt(variance));
if i == 1
conv_pdf = y;
else
for j = 1:n(i)-1
if j == 1
conv_pdf = y;
end
conv_pdf = conv(conv_pdf,y);
end
end

```

```

end
x = linspace(2,6,length(conv_pdf));
A = trapz(x,conv_pdf);
conv_pdf = conv_pdf/A;
figure(9)
subplot(2,3,i)
hold on
plot(x,conv_pdf,'Linewidth',2)
plot(x_gauss,y_gauss,'Linewidth',2)
ylabel('f_{z}(z)')
xlabel('z')
title(strcat('EXACT PDF for Z_{n}, n=',num2str(n(i))))
end
sgtitle('PDFs of z_{n} for Different n
')
lg = legend('EXACT PDF of z_{n}', 'Gaussian RV~N(4,sqrt(4)/
_{3n})', 'Orientation', 'Horizontal');

function t = eight_sided_dice(sims)
for i = 1:sims
    t(i) = randi(8);
end
end
function t = eight_sided_dice_w_params(sims)
for i = 1:sims
    num = randi(10);
    if num == 1 || num == 2
        t(i) = 1;
    elseif num == 3 || num == 4
        t(i) = 2;
    elseif num == 5
        t(i) = 3;
    elseif num == 6
        t(i) = 4;
    elseif num == 7
        t(i) = 5;
    elseif num == 8
        t(i) = 6;
    elseif num == 9
        t(i) = 7;
    elseif num == 10
        t(i) = 8;
    end
end
end

```

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