

Distance between uniformly distributed points

Problem:

Consider the independent random variables $X \sim U(0, 1)$ and $Y \sim U(0, 2)$. Evaluate the expectation and variance of $|X - Y|$.

Solution:

Clearly, the probability density functions of X and Y are given by

$$f_X(x) = \begin{cases} 1 & \text{for } x \in (0, 1), \\ 0 & \text{otherwise,} \end{cases} \quad \text{and} \quad f_Y(y) = \begin{cases} 1/2 & \text{for } y \in (0, 2), \\ 0 & \text{otherwise.} \end{cases}$$

Since the random variables are independent, they have the joint density function

$$f_{X,Y}(x, y) = f_X(x)f_Y(y) = \begin{cases} 1/2 & \text{for } (x, y) \in (0, 1) \times (0, 2), \\ 0 & \text{otherwise.} \end{cases}$$

Thus, it follows that

$$\begin{aligned} \mathbb{E}(|X - Y|) &= \int_A |x - y| \cdot \frac{1}{2} \, dA \\ &= \frac{1}{2} \left(\int_0^1 \int_y^1 x - y \, dx \, dy + \int_0^1 \int_0^y y - x \, dx \, dy + \int_1^2 \int_0^1 y - x \, dx \, dy \right) \\ &= \frac{1}{2} \left(\int_0^1 \left. \frac{x^2}{2} - xy \right|_y^1 dy + \int_0^1 \left. xy - \frac{x^2}{2} \right|_0^y dy + \int_1^2 \left. xy - \frac{x^2}{2} \right|_0^1 dy \right) \\ &= \frac{1}{2} \left(\int_0^1 \frac{1}{2} - y + \frac{y^2}{2} \, dy + \int_0^1 \frac{y^2}{2} \, dy + \int_1^2 y - \frac{1}{2} \, dy \right) \\ &= \frac{1}{2} \left(\left. \frac{y}{2} - \frac{y^2}{2} + \frac{y^3}{6} \right|_0^1 + \left. \frac{y^3}{6} \right|_0^1 + \left. \frac{y^2}{2} - \frac{y}{2} \right|_1^2 \right) = \frac{2}{3}. \end{aligned}$$

Similarly,

$$\begin{aligned} \mathbb{E}(|X - Y|^2) &= \frac{1}{2} \int_0^2 \int_0^1 (x - y)^2 \, dx \, dy \\ &= \frac{1}{2} \int_0^2 \int_0^1 x^2 - 2xy + y^2 \, dx \, dy \\ &= \frac{1}{2} \int_0^2 \left. \frac{x^3}{3} - \frac{2x^2y}{2} + xy^2 \right|_0^1 dy \\ &= \frac{1}{2} \int_0^2 \frac{1}{3} - y + y^2 \, dy \\ &= \frac{1}{2} \left(\left. \frac{y}{3} - \frac{y^2}{2} + \frac{y^3}{3} \right|_0^2 \right) = \frac{2}{3}. \end{aligned}$$

Therefore,

$$\text{Var}(|X - Y|) = \mathbb{E}(|X - Y|^2) - \mathbb{E}(|X - Y|)^2 = \frac{2}{3} - \left(\frac{2}{3}\right)^2 = \frac{2}{9}.$$