



Gatsby Bridging Program

Probability: Functions of Random Variables

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Gatsby Computational Neuroscience Unit

Today's Lecture Topics

1. Prerequisites and Motivation
2. The CDF Method for One-Dimensional Codomains
3. The Method of Transformations for Bijective Functions
4. The Method of Transformations for Non-Injective, Surjective Functions
5. Dynamical Systems as Functions: A Fun Proof to Look at After the Course

Prerequisites and Motivation

Revision: Injective, Surjective, and Bijective Functions

Today's content will be based heavily on the concepts of injectivity, surjectivity, and bijectivity. So, here is some revision.

$g : \mathcal{X} \rightarrow \mathcal{Y}$ implies that the function g takes elements from the set \mathcal{X} and maps them to elements of the set \mathcal{Y} . \mathcal{X} is the domain and \mathcal{Y} is the codomain.

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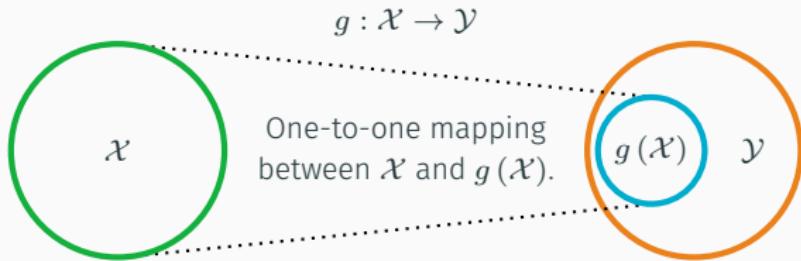
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Not all elements of \mathcal{Y} may be attainable for a given function. The set of elements which are attainable is called the image, given by

$$g(\mathcal{X}) = \{g(x) \mid x \in \mathcal{X}\} .$$

Clearly, $g(\mathcal{X}) \subseteq \mathcal{Y}$.

Revision: Injective Functions

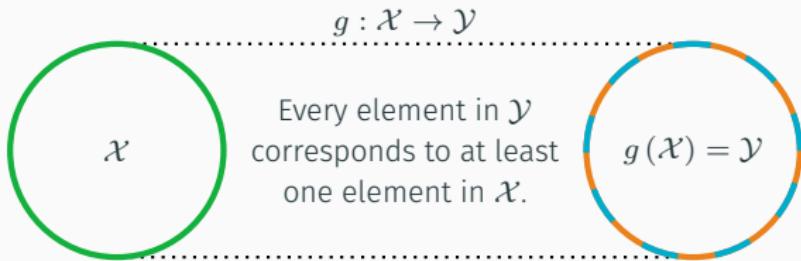


Injection

If every $x \in \mathcal{X}$ has a unique mapped value $g(x)$, then g is injective.

$$\forall x_1, x_2 \in \mathcal{X}, g(x_1) = g(x_2) \Rightarrow x_1 = x_2$$

Revision: Surjective Functions

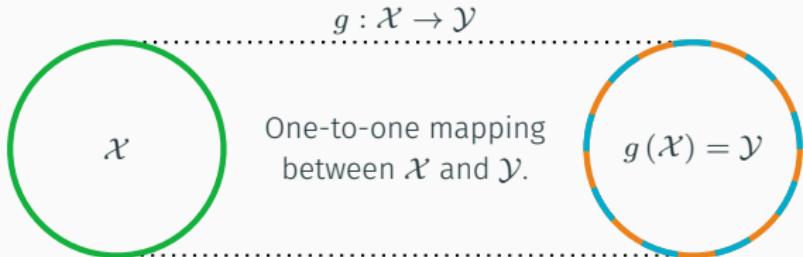


Surjection

If every $y \in \mathcal{Y}$ has at least one solution to $y = g(x)$ for $x \in \mathcal{X}$, then g is surjective.

$$\forall y \in \mathcal{Y}, \exists x \in \mathcal{X} \text{ such that } y = g(x)$$

Revision: Bijective Functions



Bijection

If g is injective and surjective, then it is called bijective.

$$\forall y \in \mathcal{Y}, \exists! x \in \mathcal{X} \text{ such that } y = g(x)$$

Bijective functions have inverses. We denote g^{-1} as the inverse of g .

Revision: Injective, Surjective, and Bijective Functions

Example 1

Classify the functions g given by $g(x) = x^2$ with the following domains and codomains:

- $g : \mathbb{R} \rightarrow \mathbb{R}$.
- $g : [0, \infty) \rightarrow \mathbb{R}$.
- $g : \mathbb{R} \rightarrow [0, \infty)$.
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Revision: Injective, Surjective, and Bijective Functions

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Classify the functions g given by $g(x) = x^2$ with the following domains and codomains:

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- $g : [0, \infty) \rightarrow [0, \infty)$. Injective and surjective, hence bijective. Bijectivity implies an inverse exists: $g^{-1}(y) = \sqrt{y}$ with $g^{-1} : [0, \infty) \rightarrow [0, \infty)$.

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In today's lecture, you may assume all the functions used in examples are surjective even if the codomains aren't explicitly mentioned.

Motivation

Functions of random variables arise in various situations. You will learn about some of these situations in this lecture. Some of the most impressive uses of functions of random variables can be found in deep generative models. Two examples of this:

- **Generative adversarial networks (GANs)**: The generator function takes a multivariate Gaussian random vector and outputs a random vector of much higher dimensionality. It is non-surjective and likely non-injective. The generator is trained so that the distribution over the output resembles that of natural images.

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- **Normalising flows**: A function takes a multivariate Gaussian random vector and outputs a random vector of the same dimensionality. This function is constrained to be bijective. Like GANs, it is trained so that the distribution over the output resembles that of natural images.

Motivation

Figure 1: Samples from a normalising flow model created by OpenAI in 2018¹.

¹Prafulla Dhariwal and Durk Kingma. July 2018. URL: <https://openai.com/research/glow>.

The CDF Method for One-Dimensional Codomains

The CDF Method

Here we will look at one method for determining the CDF of the random variable $Y = g(\mathbf{X})$ for some function $g : \mathcal{X} \rightarrow \mathcal{Y}$. We will constrain ourselves to dealing with cases where Y is one-dimensional.

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The CDF Method

Given $Y = g(\mathbf{X})$ and the CDF $F_{\mathbf{X}}$ for \mathbf{X} , we can find the CDF F_Y for Y with the following steps:

1. Start by writing

$$\begin{aligned} F_Y(y) &= \mathbb{P}(Y \leq y) \\ &= \mathbb{P}(g(\mathbf{X}) \leq y). \end{aligned}$$

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2. Manipulate $\mathbb{P}(g(\mathbf{X}) \leq y)$ until it is written in terms of known functions (e.g. $F_{\mathbf{X}}$). Substitute in these functions and simplify.
3. (Optional) Given the CDF, find the PMF/PDF.

The CDF Method

A reminder regarding step 3:

- For discrete Y , we take differences of the CDF to find the PMF. E.g.
 $f_Y(y) = F_Y(y) - F_Y(y - 1)$ for $y \in \mathcal{Y}$ when the support is a subset of the integers. In general, $\mathbb{P}(Y = y) = \mathbb{P}(Y \leq y) - \mathbb{P}(Y < y)$.

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- For continuous Y , we take the derivative of the CDF with respect to y to find the PDF: $f_Y(y) = \frac{d}{dy}F_Y(y)$.

A Simple Discrete Example

Example 2

Given $X \sim \mathcal{U}\{1, 3\}$, what is the PMF of $Y = 2X$?

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First, consider the supports. The support of X is $\mathcal{X} = \{1, 2, 3\}$, so the support of Y will be $\mathcal{Y} = \{2, 4, 6\}$. Also, we know that

$$F_X(x) = \begin{cases} 0 & \text{if } x < 1 \\ \frac{1}{3} & \text{if } 1 \leq x < 2 \\ \frac{2}{3} & \text{if } 2 \leq x < 3 \\ 1 & \text{if } x \geq 3 \end{cases},$$

so let's try to find an expression for F_Y in terms of F_X .

A Simple Discrete Example

Example 2

The CDF for Y is given by

$$\begin{aligned}F_Y(y) &= \mathbb{P}(Y \leq y) \\&= \mathbb{P}(2X \leq y) \\&= \mathbb{P}\left(X \leq \frac{y}{2}\right) \\&= F_X\left(\frac{y}{2}\right) \\&= \begin{cases} 0 & \text{if } y < 2 \\ \frac{1}{3} & \text{if } 2 \leq y < 4 \\ \frac{2}{3} & \text{if } 4 \leq y < 6 \\ 1 & \text{if } y \geq 6 \end{cases}.\end{aligned}$$

A Simple Discrete Example

Example 2

For all $y \in \mathcal{Y}$, the PMF is then given by

$$\begin{aligned}f_Y(y) &= F_Y(y) - F_Y(y-2) \\&= F_X\left(\frac{y}{2}\right) - F_X\left(\frac{y}{2}-1\right) \\&= \begin{cases} \frac{1}{3} & \text{if } y \in \mathcal{Y} \\ 0 & \text{otherwise} \end{cases}.\end{aligned}$$

A Simple Continuous Example

Example 3

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First, consider the supports. The support of X is $\mathcal{X} = [0, 1]$, so the support of Y will be $\mathcal{Y} = [-2, 0]$. Also, we know that $F_X(x) = x$ for $x \in \mathcal{X}$, so let's try to find an expression for F_Y in terms of F_X . The CDF for Y is given by

$$\begin{aligned}F_Y(y) &= \mathbb{P}(Y \leq y) \\&= \mathbb{P}(-2X \leq y) \\&= \mathbb{P}\left(X \geq -\frac{y}{2}\right) \\&= 1 - \mathbb{P}\left(X \leq -\frac{y}{2}\right) \\&= 1 - F_X\left(-\frac{y}{2}\right) \\&= 1 + \frac{y}{2} \quad \text{for } y \in \mathcal{Y}.\end{aligned}$$

A Simple Continuous Example

Example 3

For all $y \in \mathcal{Y}$, the PDF is then given by

$$\begin{aligned}f_Y(y) &= \frac{d}{dy} F_Y(y) \\&= \frac{d}{dy} \left(1 + \frac{y}{2}\right) \\&= \frac{1}{2}.\end{aligned}$$

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Take note that the support interval doubled in size, and the PDF halved in magnitude to compensate. This is in contrast to the discrete example, where the support size and probabilities remained the same.

Non-Injective Examples

So far our we have only considered injective functions in our examples. Let's consider some non-injective functions. These problems may require a bit more thought and effort.

Sums of Random Variables

Example 4

Let X and Y be arbitrary independent random variables with supports \mathcal{X} and \mathcal{Y} respectively. What is the PMF/PDF of $Z = X + Y$?

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Let's start with the CDF:

$$\begin{aligned} F_Z(z) &= \mathbb{P}(Z \leq z) \\ &= \mathbb{P}(X + Y \leq z) \end{aligned}$$

Discrete X :

$$\begin{aligned} &= \sum_{x \in \mathcal{X}} \mathbb{P}(x + Y \leq z, X = x) \\ &= \sum_{x \in \mathcal{X}} \mathbb{P}(Y \leq z - x) \mathbb{P}(X = x) \\ &= \sum_{x \in \mathcal{X}} F_Y(z - x) f_X(x) \end{aligned}$$

Continuous X :

$$\begin{aligned} &= \int_{\mathcal{X}} \mathbb{P}(x + Y \leq z) f_X(x) dx \\ &= \int_{\mathcal{X}} \mathbb{P}(Y \leq z - x) f_X(x) dx \\ &= \int_{\mathcal{X}} F_Y(z - x) f_X(x) dx \end{aligned}$$

Sums of Random Variables

Example 4

Now we can find the PMF/PDF. In the left column we assume the support of Y is a subset of the integers. In the right column we assume Y is continuous.

$$f_Z(z)$$

Discrete X and Y :

$$\begin{aligned} &= F_Z(z) - F_Z(z-1) \\ &= \sum_{x \in \mathcal{X}} (F_Y(z-x) \\ &\quad - F_Y(z-1-x)) f_X(x) \\ &= \sum_{x \in \mathcal{X}} f_Y(z-x) f_X(x) \end{aligned}$$

Continuous X and Y :

$$\begin{aligned} &= \frac{d}{dz} F_Z(z) \\ &= \int_{\mathcal{X}} \frac{d}{dz} F_Y(z-x) f_X(x) dx \\ &= \int_{\mathcal{X}} f_Y(z-x) f_X(x) dx \end{aligned}$$

These operations are called convolutions.

Squaring a Gaussian

Example 5

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The CDF for Y is given by

$$\begin{aligned} F_Y(y) &= \mathbb{P}(Y \leq y) \\ &= \mathbb{P}(X^2 \leq y) \\ &= \mathbb{P}(-\sqrt{y} \leq X \leq \sqrt{y}) \\ &= \mathbb{P}(X \leq \sqrt{y}) - \mathbb{P}(X \leq -\sqrt{y}) \\ &= F_X(\sqrt{y}) - F_X(-\sqrt{y}) \\ &= \frac{1}{2} \left(1 + \text{erf} \left(\sqrt{\frac{y}{2}} \right) \right) - \frac{1}{2} \left(1 + \text{erf} \left(-\sqrt{\frac{y}{2}} \right) \right) \\ &= \frac{1}{2} \left(\text{erf} \left(\sqrt{\frac{y}{2}} \right) - \text{erf} \left(-\sqrt{\frac{y}{2}} \right) \right). \end{aligned}$$

Squaring a Gaussian

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The PDF is then given by

$$\begin{aligned}f_Y(y) &= \frac{d}{dy} F_Y(y) \\&= \frac{d}{dy} \frac{1}{2} \left(\operatorname{erf}\left(\sqrt{\frac{y}{2}}\right) - \operatorname{erf}\left(-\sqrt{\frac{y}{2}}\right) \right) \\&= \frac{1}{2} \left(\frac{2}{\sqrt{\pi}} e^{-y/2} \cdot \frac{1}{2} \sqrt{\frac{2}{y}} \cdot \frac{1}{2} + \frac{2}{\sqrt{\pi}} e^{-y/2} \cdot \frac{1}{2} \sqrt{\frac{2}{y}} \cdot \frac{1}{2} \right) \\&= \frac{1}{\sqrt{2\pi y}} e^{-y/2}.\end{aligned}$$

The Maximum of a Set of Random Variables

Example 6

If $Y = \max \{X_1, \dots, X_n\}$ for n independent continuous random variables X_1, \dots, X_n , what is the PDF of Y ?

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The CDF for Y is given by

$$\begin{aligned}F_Y(y) &= \mathbb{P}(Y \leq y) \\&= \mathbb{P}(\max \{X_1, \dots, X_n\} \leq y) \\&= \mathbb{P}(X_1 \leq y, \dots, X_n \leq y) \\&= \prod_{i=1}^n \mathbb{P}(X_i \leq y) \\&= \prod_{i=1}^n F_{X_i}(y).\end{aligned}$$

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The PDF for Y is then given by

$$\begin{aligned}f_Y(y) &= \frac{d}{dy} F_Y(y) \\&= \frac{d}{dy} \prod_{i=1}^n F_{X_i}(y) \\&= \sum_{i=1}^n f_{X_i}(y) \prod_{j \neq i} F_{X_j}(y).\end{aligned}$$

Intermission

The Method of Transformations for Bijective Functions

Bijective Functions of Discrete Random Variables

If \mathbf{g} is a bijective function and \mathbf{X} is a discrete random variable with PMF $f_{\mathbf{X}}$, then $\mathbf{Y} = \mathbf{g}(\mathbf{X})$ has PMF $f_{\mathbf{Y}}(\mathbf{y}) = f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y}))$. I.e. the mapping may change the support, but doesn't change probabilities. Because the probabilities don't change, $f_{\mathbf{Y}}(\mathbf{y})$ still sums to one over the transformed support.

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Proof:

$$\begin{aligned}\mathbb{P}(\mathbf{Y} = \mathbf{y}) &= \mathbb{P}(\mathbf{g}(\mathbf{X}) = \mathbf{y}) \\ f_{\mathbf{Y}}(\mathbf{y}) &= \mathbb{P}(\mathbf{X} = \mathbf{g}^{-1}(\mathbf{y})) \\ &= f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y}))\end{aligned}$$

□

The first example in this lecture demonstrates this well.

Bijective Functions of Continuous Random Variables

The discrete case is very simple. The continuous case is more complicated.

The Method of Transformations

For continuous random variables \mathbf{X} and $\mathbf{Y} = \mathbf{g}(\mathbf{X})$, where \mathbf{g} is a bijective function, we have the following relationship between the PDFs $f_{\mathbf{X}}$ and $f_{\mathbf{Y}}$:

$$\begin{aligned}f_{\mathbf{Y}}(\mathbf{y}) &= f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y})) |\det(D\mathbf{g}^{-1}(\mathbf{y}))| \\&= f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y})) |\det(D\mathbf{g}(\mathbf{g}^{-1}(\mathbf{y})))|^{-1}.\end{aligned}$$

The notation $D\mathbf{g}(\mathbf{x})$ means "the Jacobian of \mathbf{g} , evaluated at \mathbf{x} ".

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The notation $D\mathbf{g}(\mathbf{x})$ means "the Jacobian of \mathbf{g} , evaluated at \mathbf{x} ".

In the one-dimensional case, this simplifies to:

$$\begin{aligned}f_Y(y) &= f_X(g^{-1}(y)) \left| \frac{dg^{-1}}{dy}(y) \right| \\&= f_X(g^{-1}(y)) \left| \frac{dg}{dx}(g^{-1}(y)) \right|^{-1}.\end{aligned}$$

Bijective Functions of Continuous Random Variables

Proof:

Let A be some subset of the support of \mathbf{Y} . Then

$$\begin{aligned}\mathbb{P}(\mathbf{Y} \in A) &= \mathbb{P}(\mathbf{g}(\mathbf{X}) \in A) \\ \int_A f_{\mathbf{Y}}(\mathbf{y}) d\mathbf{y} &= \mathbb{P}(\mathbf{X} \in \mathbf{g}^{-1}(A)) \\ &= \int_{\mathbf{g}^{-1}(A)} f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x}.\end{aligned}$$

Performing integration by substitution on the right side of the equation with $\mathbf{y} = \mathbf{g}(\mathbf{x})$, giving us $d\mathbf{x} = |\det(D\mathbf{g}^{-1}(\mathbf{y}))| d\mathbf{y}$, we see that

$$\begin{aligned}\int_A f_{\mathbf{Y}}(\mathbf{y}) d\mathbf{y} &= \int_A f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y})) |\det(D\mathbf{g}^{-1}(\mathbf{y}))| d\mathbf{y} \\ \therefore f_{\mathbf{Y}}(\mathbf{y}) &= f_{\mathbf{X}}(\mathbf{g}^{-1}(\mathbf{y})) |\det(D\mathbf{g}^{-1}(\mathbf{y}))|.\end{aligned}$$

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Alternatively, we could have used $d\mathbf{y} = |\det(D\mathbf{g}(\mathbf{x}))| d\mathbf{x}$ in the substitution. Remember, the Jacobian of a function is the same as the reciprocal of the Jacobian of the inverse function. □

The Log-Normal Distribution

Example 7

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The support and PDF of X are $(-\infty, \infty)$ and

$$f_X(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right)$$

respectively. Clearly the support of Y will be $[0, \infty)$.

The Log-Normal Distribution

Example 7

Writing $x = \log(y)$, we see that $\frac{dx}{dy} = \frac{1}{y}$. Given this information we proceed as follows:

$$\begin{aligned}f_Y(y) &= f_X(x) \left| \frac{dx}{dy} \right| \\&= f_X(\log(y)) \left| \frac{1}{y} \right| \\&= \frac{1}{y\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(\log(y) - \mu)^2}{2\sigma^2}\right).\end{aligned}$$

Inverse Transform Sampling

Example 8

The PDF of a univariate distribution with support \mathcal{Y} is known, but we need a way to sample from it. Given a sample x from $\mathcal{U}[0, 1]$, what must the bijective and strictly increasing function $g : [0, 1] \rightarrow \mathcal{Y}$ be such that $g(x)$ is a sample from the desired distribution?

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The PDF of a univariate distribution with support \mathcal{Y} is known, but we need a way to sample from it. Given a sample x from $\mathcal{U}[0, 1]$, what must the bijective and strictly increasing function $g : [0, 1] \rightarrow \mathcal{Y}$ be such that $g(x)$ is a sample from the desired distribution?

Let $Y = g(X)$ for $X \sim \mathcal{U}[0, 1]$. $f_X(x) = 1$ on the support. As g is strictly increasing, $\frac{dg}{dx} > 0$, which also means $\frac{dg^{-1}}{dy} > 0$. Then

$$\begin{aligned}f_Y(y) &= f_X(g^{-1}(y)) \left| \frac{dg^{-1}}{dy}(y) \right| \\&= \frac{dg^{-1}}{dy}(y) \\g^{-1}(y) &= \int_{-\infty}^y f_Y(z) dz + c \\&= F_Y(y) + c.\end{aligned}$$

Inverse Transform Sampling

Example 8

When $y \rightarrow -\infty$ we have:

$$\begin{aligned}\lim_{y \rightarrow -\infty} g^{-1}(y) &= \lim_{y \rightarrow -\infty} F_Y(y) + c \\ 0 &= 0 + c \\ c &= 0.\end{aligned}$$

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We have seen a proof for the inverse transform sampling method in a previous lecture. This is an alternative proof for why this method works.

Linear Transformations of Multivariate Gaussians

Example 9

Given $\mathbf{X} \sim \mathcal{N}(\mathbf{0}, I)$ with support \mathbb{R}^n , what is the PDF of $\mathbf{Y} = A\mathbf{X}$ for some real and invertible $n \times n$ matrix A ?

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We have $f_{\mathbf{X}}(\mathbf{x}) = (2\pi)^{-n/2} \exp\left(-\frac{1}{2}\mathbf{x}^T \mathbf{x}\right)$. Let's start by recognising that $\mathbf{x} = A^{-1}\mathbf{y}$ and $D\mathbf{y}(\mathbf{x}) = A$. Given this information we proceed as follows:

$$\begin{aligned}f_{\mathbf{Y}}(\mathbf{y}) &= f_{\mathbf{X}}(\mathbf{x}) |\det(D\mathbf{y}(\mathbf{x}))|^{-1} \\&= f_{\mathbf{X}}(A^{-1}\mathbf{y}) |\det(A)|^{-1} \\&= (2\pi)^{-n/2} \exp\left(-\frac{1}{2}(A^{-1}\mathbf{y})^T (A^{-1}\mathbf{y})\right) (\det(A) \det(A))^{-1/2} \\&= (2\pi)^{-n/2} \exp\left(-\frac{1}{2}\mathbf{y}^T (A^T)^{-1} A^{-1}\mathbf{y}\right) (\det(A) \det(A^T))^{-1/2} \\&= (2\pi)^{-n/2} (\det(AA^T))^{-1/2} \exp\left(-\frac{1}{2}\mathbf{y}^T (AA^T)^{-1} \mathbf{y}\right).\end{aligned}$$

Therefore \mathbf{Y} is also multivariate Gaussian. $\mathbf{Y} \sim \mathcal{N}(\mathbf{0}, AA^T)$.

Intermission

The Method of Transformations for Non-Injective, Surjective Functions

From Non-Injectivity to Bijectivity

The method of transformations is only applicable in the case of bijective functions. There is no standard way of dealing with all non-bijective functions, but here we will discuss a helpful method for dealing with some non-injective, surjective functions.

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For continuous random variables \mathbf{X}_1 and $\mathbf{Y}_1 = \mathbf{g}(\mathbf{X}_1)$, where \mathbf{g} is a non-injective, surjective function, we can attempt to find the PDF $f_{\mathbf{Y}_1}$ for \mathbf{Y}_1 with the following steps:

1. Introduce new random variables \mathbf{X}_2 and \mathbf{Y}_2 as needed, in addition to \mathbf{X}_1 and \mathbf{Y}_1 . Create a new bijective function $(\mathbf{Y}_1, \mathbf{Y}_2) = \mathbf{h}(\mathbf{X}_1, \mathbf{X}_2)$ which keeps the marginal distribution of \mathbf{Y}_1 unchanged.

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2. Apply the method of transformations on the bijective problem.
3. Find the marginal distribution of \mathbf{Y}_1 by marginalising out \mathbf{Y}_2 .

Sums of Independent Continuous Random Variables

Example 10

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This function is non-injective. Let's make a bijective one to help us solve the problem. In addition to $Y_1 = X_1 + X_2$, let's introduce $Y_2 = X_2$. Given Y_1 and Y_2 , we can recover X_1 and X_2 , so this mapping is bijective.

Writing this function in the form $\mathbf{h}(\mathbf{x}) = (x_1 + x_2, x_2)$ and letting $\mathbf{y} = \mathbf{h}(\mathbf{x})$, we see the Jacobian is

$$D\mathbf{h}(\mathbf{x}) = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}.$$

Sums of Independent Continuous Random Variables

Example 10

Now, applying the method of transformations:

$$\begin{aligned}f_{\mathbf{Y}}(\mathbf{y}) &= f_{\mathbf{X}}(\mathbf{x}) |\det(\mathbf{D}\mathbf{h}(\mathbf{x}))|^{-1} \\&= f_{\mathbf{X}}(y_1 - y_2, y_2) \left| \det \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \right|^{-1} \\&= f_{\mathbf{X}}(y_1 - y_2, y_2).\end{aligned}$$

Sums of Independent Continuous Random Variables

Example 10

Now we just need to find the marginal distribution of Y_1 . To do this, recognise that the support of Y_2 is identical to X_2 .

$$\begin{aligned}f_{Y_1}(y_1) &= \int_{y_2} f_{\mathbf{Y}}(\mathbf{y}) dy_2 \\&= \int_{y_2} f_{\mathbf{X}}(y_1 - y_2, y_2) dy_2 \\&= \int_{y_2} f_{X_1}(y_1 - y_2) f_{X_2}(y_2) dy_2 \\&= \int_{x_2} f_{X_1}(y_1 - x_2) f_{X_2}(x_2) dx_2.\end{aligned}$$

This convolution agrees with the result we got earlier in the lecture using the CDF method.

The Sum of Gaussian Random Variables is Gaussian

We can prove that the sum of independent univariate Gaussian random variables is also Gaussian using convolutions, but this proof involves a particularly horrible mess of algebra. [Here's the proof](#) for anyone wanting to suffer.

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To summarise, if $X \sim \mathcal{N}(\mu_X, \sigma_X^2)$ and $Y \sim \mathcal{N}(\mu_Y, \sigma_Y^2)$, then

$$X + Y \sim \mathcal{N}(\mu_X + \mu_Y, \sigma_X^2 + \sigma_Y^2) .$$

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To summarise, if $X \sim \mathcal{N}(\mu_X, \sigma_X^2)$ and $Y \sim \mathcal{N}(\mu_Y, \sigma_Y^2)$, then

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This is also true for independent multivariate Gaussian random variables. If $\mathbf{X} \sim \mathcal{N}(\boldsymbol{\mu}_X, \Sigma_X)$ and $\mathbf{Y} \sim \mathcal{N}(\boldsymbol{\mu}_Y, \Sigma_Y)$, then

$$\mathbf{X} + \mathbf{Y} \sim \mathcal{N}(\boldsymbol{\mu}_X + \boldsymbol{\mu}_Y, \Sigma_X + \Sigma_Y) .$$

The Dirac Delta

Before continuing, we need to introduce the Dirac delta "function". It isn't really a regular function, but you can just consider it one for now. It is very loosely defined as

$$\delta(x) \simeq \begin{cases} \infty & \text{if } x = 0 \\ 0 & \text{otherwise} \end{cases},$$

and has the following important properties:

- Can be used as a PDF:

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and has the following important properties:

- Can be used as a PDF:

$$\int_{-\infty}^{\infty} \delta(x) dx = 1.$$

- Is easy to integrate:

$$\int_{-\infty}^{\infty} g(x) \delta(x - a) dx = g(a).$$

The Dirac Delta

The Dirac delta defines a deterministic distribution, where a single outcome occurs with probability 1. You can consider it as a normal distribution with mean 0 in the limit of the standard deviation approaching 0:

$$\delta(x) = \lim_{\sigma \rightarrow 0^+} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{x^2}{2\sigma^2}}.$$

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One more useful relationship is as follows. If a function g has n real roots/zeros x_1, \dots, x_n , then

$$\delta(g(x)) = \sum_{i=1}^n \frac{\delta(x - x_i)}{|g'(x_i)|}.$$

We will now see an example of how to use a Dirac delta.

Squaring a Gaussian

Example 11

What is the PDF of $Y_1 = g(X_1)$ given $X_1 \sim \mathcal{N}(0, 1)$, $g : \mathbb{R} \setminus \{0\} \rightarrow (0, \infty)$, and $g(x) = x^2$? Let's use the method of transformations.

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g is surjective, but not injective. Let's address this by introducing a new function $\mathbf{h} : \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow \mathbb{R}^2 \setminus \{(0, 0)\}$ defined by

$$\mathbf{h}(\mathbf{x}) = (x_1 x_2, x_2).$$

This is a bijective function, with $\mathbf{y} = \mathbf{h}(\mathbf{x})$ having the inverse

$$\mathbf{h}^{-1}(\mathbf{y}) = \left(\frac{y_1}{y_2}, y_2 \right).$$

Our plan here is to force x_1 and x_2 to take the same value, thus resulting in $y_1 = x_1^2$.

Squaring a Gaussian

Example 11

Now that we've defined a bijective function, let's consider the random vector $\mathbf{Y} = \mathbf{h}(\mathbf{X})$ with $X_1 \sim \mathcal{N}(0, 1)$ and the distribution of $X_2 | X_1$ being deterministic. Specifically, the conditional PDF for $X_2 | X_1$ should be $\delta(x_2 - x_1)$. Now, applying the method of transformations:

$$\begin{aligned} f_{\mathbf{Y}}(\mathbf{y}) &= f_{\mathbf{X}}(\mathbf{h}^{-1}(\mathbf{y})) |\det(D\mathbf{h}^{-1}(\mathbf{y}))| \\ &= f_{\mathbf{X}}\left(\frac{y_1}{y_2}, y_2\right) \left| \det \begin{pmatrix} \frac{1}{y_2} & -\frac{y_1}{y_2^2} \\ 0 & 1 \end{pmatrix} \right| \\ &= f_{\mathbf{X}}\left(\frac{y_1}{y_2}, y_2\right) \left| \frac{1}{y_2} \right| \\ &= f_{X_1}\left(\frac{y_1}{y_2}\right) f_{X_2|X_1}\left(y_2 \mid \frac{y_1}{y_2}\right) \left| \frac{1}{y_2} \right| \\ &= f_{X_1}\left(\frac{y_1}{y_2}\right) \delta\left(y_2 - \frac{y_1}{y_2}\right) \left| \frac{1}{y_2} \right|. \end{aligned}$$

Squaring a Gaussian

Example 11

We have the joint distribution of Y_1 and Y_2 . Let's find the marginal of Y_1 .

First we need to decompose the Dirac delta. The roots of $y_2 - \frac{y_1}{y_2}$ are $y_2 = \pm\sqrt{y_1}$. The derivative of $y_2 - \frac{y_1}{y_2}$ is $1 + \frac{y_1}{y_2^2}$ which evaluates to 2 at the roots. Now we can continue:

$$\begin{aligned}f_{Y_1}(y_1) &= \int_{\mathbb{R}} f_{\mathbf{Y}}(\mathbf{y}) dy_2 \\&= \int_{\mathbb{R}} f_{X_1}\left(\frac{y_1}{y_2}\right) \delta\left(y_2 - \frac{y_1}{y_2}\right) \left|\frac{1}{y_2}\right| dy_2 \\&= \int_{\mathbb{R}} f_{X_1}\left(\frac{y_1}{y_2}\right) \cdot \frac{1}{2} (\delta(y_2 + \sqrt{y_1}) + \delta(y_2 - \sqrt{y_1})) \left|\frac{1}{y_2}\right| dy_2 \\&= \frac{1}{2} \int_{\mathbb{R}} f_{X_1}\left(\frac{y_1}{y_2}\right) \delta(y_2 + \sqrt{y_1}) \left|\frac{1}{y_2}\right| dy_2 \\&\quad + \frac{1}{2} \int_{\mathbb{R}} f_{X_1}\left(\frac{y_1}{y_2}\right) \delta(y_2 - \sqrt{y_1}) \left|\frac{1}{y_2}\right| dy_2\end{aligned}$$

Squaring a Gaussian

Example 11

$$\begin{aligned} &= \frac{1}{2} f_{X_1}(-\sqrt{y_1}) \left| \frac{-1}{\sqrt{y_1}} \right| + \frac{1}{2} f_{X_1}(\sqrt{y_1}) \left| \frac{1}{\sqrt{y_1}} \right| \\ &= \frac{1}{2\sqrt{y_1}} \left(\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(-\sqrt{y_1})^2}{2}\right) + \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(\sqrt{y_1})^2}{2}\right) \right) \\ &= \frac{1}{\sqrt{2\pi y_1}} \exp\left(-\frac{y_1}{2}\right). \end{aligned}$$

This agrees with the result we got using the CDF method earlier. By the way, this is a chi-squared distribution.

Another Resource

For a more comprehensive overview of the tools available to deal with functions of continuous random variables, take a look at this [Wikibook](#).

Dynamical Systems as Functions: A Fun Proof to Look at After the Course

Tying Together the Modules in the Program

Want to test and expand your understanding of the course modules with an interesting problem? Come back to this section after you've covered ordinary differential equations (ODEs). I will update this section by then 😊.

The End