

9.1

$$X \sim \begin{pmatrix} -1 & 0 & 1 & 2 & 3 \\ 0,1 & 0,2 & 0,2 & 0,2 & 0,3 \end{pmatrix} \sim X(x,y)$$

$$E(X) = ? = \sum_x x \cdot P(X=x) = -1 \cdot 0,1 + 0 \cdot 0,2 + 1 \cdot 0,2 + 2 \cdot 0,2 + 3 \cdot 0,3 = \underline{\underline{1,4}}$$

~~D(x)~~

1. NAČIN

$$E(X^2) = \sum_x x^2 P(X=x) = (-1)^2 \cdot 0,1 + 0^2 \cdot 0,2 + 1^2 \cdot 0,2 + 2^2 \cdot 0,2 + 3^2 \cdot 0,3 = 3,9$$

2. NAČIN

napíšeme štvorcovú X^2

$$X^2 \sim \begin{pmatrix} 1 & 0 & 1 & 4 & 9 \\ 0,1 & 0,2 & 0,2 & 0,2 & 0,3 \end{pmatrix} \sim \begin{pmatrix} 0 & 1 & 4 & 9 \\ 0,2 & 0,3 & 0,2 & 0,3 \end{pmatrix}$$

$$D(X) = E((X - E(X))^2) = E(X^2) - E(X)^2$$

$$= 3,9 - 1,4^2 = 1,84$$

$$\sigma(X) = \sqrt{D(X)} = 1,36$$

[PONOV
INTERPRETACE]

9.2

$$E(X) = \int x \cdot p_X(x) dx = \dots = \frac{5}{24}$$

$$p_X(x) = \begin{cases} 6x+2, & 0 \leq x \leq \frac{1}{3} \\ 0, & \text{inak} \end{cases}$$

$$E(X^2) = \int x^2 \cdot p_X(x) dx = \int_0^{\frac{1}{3}} x^2 (6x+2) dx = \int_0^{\frac{1}{3}} (6x^3 + 2x^2) dx = 6 \int_0^{\frac{1}{3}} x^3 dx + 2 \int_0^{\frac{1}{3}} x^2 dx = 6 \left(\frac{x^4}{4} \right) \Big|_0^{\frac{1}{3}} + 2 \left(\frac{x^3}{3} \right) \Big|_0^{\frac{1}{3}} = \dots = \frac{7}{162}$$

$$D(X) = E(X^2) - E(X)^2 = \frac{7}{162} - \left(\frac{5}{24} \right)^2 = \dots = \frac{15}{1958}$$

$$\sigma(X) = \sqrt{D(X)} = \dots$$

9.3

$$X \sim U(a,b) \text{ Endomorfizmus } [a,b]$$

$$p_X(x) = \frac{1}{b-a}; a \leq x \leq b$$

$$E(X) = \int x \cdot p_X(x) dx = \int_a^b x \cdot \frac{1}{b-a} dx = \frac{1}{b-a} \cdot \frac{x^2}{2} \Big|_a^b = \dots$$

$$= \dots = \frac{1}{2} \cdot \frac{1}{b-a} (b^2 - a^2) = \frac{b+a}{2}$$

$$E(X^2) = \int x^2 \cdot \frac{1}{b-a} dx = \frac{1}{b-a} \cdot \frac{x^3}{3} \Big|_a^b = \frac{1}{b-a} \left(\frac{b^3}{3} - \frac{a^3}{3} \right) = \frac{1}{3} \cdot \frac{1}{b-a} (b^3 - a^3)$$

$$= \dots = \frac{b^2 + ab + a^2}{3}$$