

1201

$$X_1 \sim N(9, 15^2)$$

$$X_2 \sim N(9, 15^2)$$

$$\bar{X} = \frac{X_1 + X_2}{2}$$

$$P(\bar{X} = i) \sim N\left(\frac{1}{2}9 + \frac{1}{2}9, \frac{1}{4}15^2 + \frac{1}{4}15^2\right) \\ N\left(9, 15^2/2\right)$$

1202  $X_1, X_2 \sim \text{Bin}(2, p)$

$$P_1^* = X_1 \quad P_2^* = \frac{X_1 + X_2}{2}$$

$$a) P_1^*: X \rightarrow \{0, 1\}$$

$$P_2^*: X \rightarrow \{0, \frac{1}{2}, 1\}$$

$$b) E[P^*] = ?$$

$$E[P_1^*] = E[X_1] = np = 1p$$

$$E[P_2^*] = E\left[\frac{X_1 + X_2}{2}\right] = \frac{1}{2}[E[X_1] + E[X_2]] = p$$

Let's practice finding Expectation of binomial RV  $X \sim \text{Bin}(n, p)$

$$E[X] = \sum_{k=1}^n k \binom{n}{k} \cdot p^k (1-p)^{n-k}$$

$$k \binom{n}{k} = k \frac{n(n-1) \cdots (n-k+1)}{k(k-1) \cdots 1} = n \binom{n-1}{k-1}$$

change index summation

$$= \sum_{k=1}^n n \binom{n-1}{k-1} p^{k-1} (1-p)^{n-(k-1)} = np \sum_{j=0}^{n-1} \binom{n-1}{j} p^j (1-p)^{(n-1)-j}$$

$$= np \left( p + (1-p) \right)^{n-1} = np$$

binomial theorem

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}$$

c)

$$\text{Var}(P_1^*) = \text{Var}(X_1) = npq = p(1-p)$$

$$\text{Var}(P_2^*) = \text{Var}\left(\frac{X_1 + X_2}{2}\right) = \frac{1}{4} [\text{Var} X_1 + \text{Var} X_2] =$$

$$= \frac{npq + npq}{4} = \frac{1}{2} npq$$

$P_2^*$  more efficient than  $P_1^*$

Prove Variance for binomial distn

$$\text{Var}(X) = E[X^2] - E[X]^2$$