

Probability: Homework 2

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Problem 1:

- (1) By definition, a probability mass function must satisfy $\sum^t f(t) = 1$, if $x \in \{0, 1, 2, \dots\}$

$$\text{then } \sum_{i=0}^{\infty} \frac{k}{2^x} = 1$$

by the common form of the geometric series: $a = \frac{k}{2^0}; r = \frac{1}{2}$

$$\begin{aligned} 1 &= \frac{a}{1-r} \\ 1 &= \frac{k}{1-1/2} \\ 1 &= \frac{k}{1/2} \\ k &= \frac{1}{2} \end{aligned}$$

(2)

Problem 2:

- (1) For $f(t)$ to be a pdf, $\int_{-\infty}^{\infty} f(t)dt = 1$

$$\begin{aligned} 1 &= \int_0^{\infty} ce^{-2t} dt \\ &= c \int_0^{\infty} e^{-2t} dt \\ &= c \int_0^{\infty} e^u - \frac{1}{2} du \\ &= c \int_0^{\infty} \frac{-e^u}{2} du \\ &= \frac{-c}{2} \int_0^{\infty} e^u du \\ &= \left[-\frac{1}{2} ce^{-2t} \right]_0^{\infty} \\ &= \lim_{t \rightarrow \infty} \left(-\frac{1}{2} ce^{-2t} \right) - \left(-\frac{1}{2} c \right) \\ &= 0 + \frac{1}{2} c \\ c &= 2 \end{aligned}$$

(2) a cdf is the integral of the corresponding pdf, thus:

$$F(x) = P(X \leq x) = -\frac{1}{2}2e^{-2t} = -e^{2t}, \text{ where } 0 < t < \infty$$

Problem 3:

If $f(t)$ and $g(t)$ are pdfs then:

$$\int_{-\infty}^{\infty} f(t)dt = 1 \text{ and } \int_{-\infty}^{\infty} g(t)dt = 1$$

If $a \geq 0$ and $b \geq 0$ are constants satisfying $a + b = 1$ then, $a = 1 - b$. If $af(t) + bg(t)$ is a pdf then:

$$\begin{aligned} 1 &= af(t) + bg(t) \\ &= \int_{-\infty}^{\infty} af(t) + \int_{-\infty}^{\infty} bg(t) \\ &= a \int_{-\infty}^{\infty} f(t) + b \int_{-\infty}^{\infty} g(t) \\ &= (1 - b) \int_{-\infty}^{\infty} f(t) + b \int_{-\infty}^{\infty} g(t) \\ &= (1 - b)(1) + b(1) \\ &= 1 - b + b \\ &= 1 \end{aligned}$$

Problem 4:

(1) For $F(t) = (1 - \frac{1}{1+t}) I\{t \geq 0\}$ to be a cdf, it must satisfy:

a. $\lim_{t \rightarrow \infty} F(t) = 1$ and $\lim_{t \rightarrow -\infty} F(t) = 0$:

$$\begin{aligned} 1 &= \lim_{t \rightarrow \infty} (1 - \frac{1}{1+t}) & 0 &= \lim_{t \rightarrow -\infty} (1 - \frac{1}{1+t}) \\ &= 1 - \lim_{t \rightarrow \infty} \frac{1}{1+t} & &= 1 - \lim_{t \rightarrow 0} \frac{1}{1+t} \\ &= 1 - \lim_{t \rightarrow \infty} \frac{1}{1+t} & &= 1 - \frac{1}{1+0} \\ &= 1 + 0 & &= 1 - 1 \\ &= 1 & &= 0 \end{aligned}$$

b. $F(t)$ is a non-decreasing function i.e., for any $t_1 < t_2$, $F(t_1) \leq F(t_2)$:

$$\begin{aligned}
F(t_2) - F(t_1) &\geq 0 \\
\int_{-\infty}^{t_2} f(t_2)I\{t \geq 0\} - \int_{-\infty}^{t_1} f(t_1)I\{t \geq 0\} &\geq \quad f(t) = \frac{d}{dt}F(t) = \frac{1}{(1+t)^2} \\
\int_0^{t_2} f(t_2) - \int_0^{t_1} f(t_1) &\geq \\
\int_0^{t_2} \frac{1}{(1+t)^2} - \int_0^{t_1} \frac{1}{(1+t)^2} &\geq \\
\int_{t_1}^{t_2} \frac{1}{(1+t)^2} &\geq 0
\end{aligned}$$

c. $F(t)$ is right continuous, for any $t_0 \in (-\infty, \infty)$, $\lim_{t \rightarrow +t_0} F(t) = F(t_0)$:

$$\begin{aligned}
\lim_{t \rightarrow +t_0} \int_{-\infty}^t f(t)dt &= \int_{-\infty}^{t_0} f(t)dt \\
\lim_{t \rightarrow +t_0} \int_0^t f(t)dt &= \int_0^{t_0} f(t)dt \\
\int_0^{t_0} f(t)dt &= \int_0^{t_0} f(t)dt
\end{aligned}$$

(2) The pdf, $f(t)$, of $F(t)$ is the derivative of $F(t)$, $\frac{d}{dt}F(t)$:

$$\begin{aligned}
f(t) &= \frac{d}{dt}F(t) \\
&= \frac{d}{dt}\left(1 - \frac{1}{1+t}\right) \\
&= \frac{d}{dt}(1) - \frac{d}{dt}(1+t)^{-1} \\
&= -(-(1+t)^{-2}) \\
&= \frac{1}{(1+t)^2}
\end{aligned}$$

Problem 5:

(1)

$$f(x) = P(X = x) = \begin{cases} c(x+1) & \text{for } 0, 1, 2, 3, 4, 5 \\ 0 & \text{otherwise} \end{cases}$$

by the definition of a probability mass function:

$$\begin{aligned} 1 &= \sum_x f(x) \\ &= \sum_x c(x+1) \\ &= \sum_{x=0}^5 c(x+1) \\ &= c + 2c + 3c + 4c + 5c + 6c \\ &= 21c \\ c &= \frac{1}{21} \end{aligned}$$

(2)

$$F(x) = P(X \leq x) = \sum_{X \leq x} \frac{x+1}{21}$$

(3)

$$\begin{aligned} P(X > 2) &= P(X \geq 3) = 1 - P(X \leq 2) \\ &= 1 - \sum_{x=0}^2 \frac{x+1}{21} \\ &= 1 - \frac{1}{21} + \frac{2}{21} + \frac{3}{21} \\ &= 0.7143 \end{aligned}$$

Problem 6

(1)

$$\begin{aligned}
1 &= \int_{-\infty}^{\infty} f(x) dx \\
&= \int_{-\infty}^{\infty} c(1+x)^{-5} I\{x \geq 0\} \\
&= \int_0^{\infty} c(1+x)^{-5} \\
&= c \int_0^{\infty} (1+x)^{-5} \\
&= \left[c \times \frac{(1+x)^{-4}}{-4} \right]_0^{\infty} \\
&= \lim_{x \rightarrow \infty} \left(c \times \frac{1}{-4(1+x)^{-4}} \right) - \left(c \times \frac{1}{-4(1+0)^{-4}} \right) \\
&= 0 + \frac{1}{4}c \\
c &= 4
\end{aligned}$$

(2)

$$F(x) = 4 \left(\frac{1}{-4(1+x)^4} \right) = -\frac{1}{(x+1)^4}$$