AI1103 - Assignment 4

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Download all latex-tikz codes from

https://github.com/rajasekhar156/assignment-4/ blob/main/main.tex

QUESTION:GATE 2001 (EC), Q. 1.20

The PDF of a Gaussian random variable X is given

The PDF of a Gaussian random variable X is given by
$$P_X(x) = \frac{1}{3\sqrt{2\pi}}e^{\frac{-(x-4)^2}{18}}$$
. The probability of the event $X = 4$ is

- 1) $\frac{1}{2}$
- 2) $\frac{1}{3\sqrt{2\pi}}$
- 3) 0
- 4) $\frac{1}{4}$

ANSWER:

Given PDF function is

$$P_X(x) = \frac{1}{3\sqrt{2\pi}}e^{\frac{-(x-4)^2}{18}}$$
(0.0.1)

Since continuous probability functions are defined for an infinite number of points over a continuous interval, the probability at a single point is always zero. Probabilities are measured over intervals, not single points. That is, the area under the curve between two distinct points defines the probability for that interval.

$$\Pr(X = 4) = \lim_{\delta \to 0} \int_{x}^{x+\delta} \frac{1}{3\sqrt{2\pi}} e^{\frac{-(x-4)^{2}}{18}} dx$$

$$= 0 \qquad (0.0.2)$$

$$= 0 \qquad (0.0.3)$$

Hence the probability is 0.