

MITx: 6.041x Introduction to Probability - The Science of Uncertainty



Unit 0: Overview

- Entrance Survey
- Unit 1: Probability models and axioms
- Unit 2: Conditioning and independence
- Unit 3: Counting
- Unit 4:
 Discrete
 random
 variables

Unit overview

Lec. 5: Probability mass functions and expectations

Exercises 5 due Mar 02, 2016 at 23:59 UT

Lec. 6: Variance; Conditioning on an event; Multiple r.v.'s

Exercises 6 due Mar 02, 2016 at 23:59 UT

Lec. 7: Conditioning on a random variable; Independence of r.v.'s Unit 4: Discrete random variables > Lec. 6: Variance; Conditioning on an event; Multiple r.v.'s > Lec 6 Variance Conditioning on an event Multiple r v s vertical2

■ Bookmark

Exercise: Variance of the uniform

(2/2 points)

Suppose that the random variable X takes values in the set $\{0,2,4,6,\ldots,2n\}$ (the even integers between 0 and 2n, inclusive), with each value having the same probability. What is the variance of X? Hint: Consider the random variable Y=X/2 and recall that the variance of a uniform random variable on the set $\{0,1,\ldots,n\}$ is equal to n(n+2)/12.

Express your answer in terms of n using standard notation . Remember to write '*' for all multiplications and to include parentheses where necessary.

Answer:

Following the hint, let Y=X/2. The random variable Y takes values in the set $\{0,1,2,\ldots,n\}$, each value having the same probability. Therefore, Y is uniform and has a variance of n(n+2)/12. Since X=2Y,

$$\operatorname{var}(X) = \operatorname{var}(2Y) = 4 \cdot \operatorname{var}(Y) = \frac{4}{12} n(n+2).$$

You have used 1 of 2 submissions

Exercises 7 due Mar 02, 2016 at 23:59 UT 🗗

Solved problems

Additional theoretical material

Problem Set 4

Problem Set 4 due Mar 02, 2016 at 23:59 UT 🗗

Unit summary

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