Assignment 1: CS 215

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Contents

Question 1

1. $Y_1 = \max(X_1, X_2, \ldots, X_n)$

$P(Y_1 \le y) = P(X_1 \le y) \times \ldots P(X_n \le y)$

since $X_1, X_2, \ldots X_n$ are independent

$\therefore F_{Y_1}(y) = \prod F_{X_i}(y) = [F_X(y)]^n$

since they are identical

$\therefore F_{Y_1}(y) = [F_X(y)]^n$

$f_{Y_1}(y) = \frac{\partial}{\partial y}[F_X(y)]^n = n[F_X(y)]^{n-1} f_X(y)$

$\therefore$ cdf of $Y_1 = [F_X(y)]^n$

pdf of $Y_1 = n f_X(y) [F_X(y)]^{n-1}$

$Y_2 = \min(X_1, X_2, \ldots, X_n)$

$\cancel{P(Y_2 \le y)} = P(Y_2 \ge y) = P(X_1 \ge y) P(X_2 \ge y) \ldots P(X_n \ge y)$

$P(Y_2 \ge y) = [1 - F_X(y)]^n$

$\therefore 1 - F_{Y_2}(y) = [1 - F_X(y)]^n$

$F_{Y_2}(y) = 1 - [1 - F_X(y)]^n$

$f_{Y_2}(y) = n[1 - F_X(y)]^{n-1} f_X(y)$

$\therefore$ cdf of $Y_2 = 1 - [1 - F_X(y)]^n$

pdf of $Y_2 = n f_X(y) [1 - F_X(y)]^{n-1}$

Question 2

Question 3

3. Consider $Y = X - \mu$

$E[Y] = 0$ ~~E[~~ $Var(Y) = \sigma^2$

∴ $P(Y \geq \tau)$ for $\tau > 0$

$P(Y \geq \tau) \leq P((Y+b)^2 \geq (\tau+b)^2)$ for $b \geq 0$

as it will be cover both types of values

∴ Applying Markov's inequality

$$P((Y+b)^2 \geq (\tau+b)^2) \leq \frac{E[(Y+b)^2]}{(\tau+b)^2} = \frac{\sigma^2+b^2}{(\tau+b)^2}$$

∴ $P(X-\mu \geq \tau) \leq \frac{\sigma^2+b^2}{(\tau+b)^2}$ for $b \geq 0$

Now differentiate $\frac{\sigma^2+b^2}{(\tau+b)^2}$ and equate to 0

$$\cancel{2}b(\tau+b)^{\cancel{2}} = \cancel{2}\cancel{(\tau+b)}(\sigma^2+b^2)$$

$b\tau + b^2 = \sigma^2 + b^2 \Rightarrow b = \sigma^2/\tau$ so for this b exp. is min^m

∴ $P(X-\mu \geq \tau) \leq \dfrac{\sigma^2 + \sigma^4/\tau^2}{\frac{(\tau^2+\sigma^2)^2}{\tau^2}} = \dfrac{\sigma^2\cancel{(1+(\sigma^2/\tau^2))}}{\cancel{(1+(\frac{\sigma^2}{\tau})^2)}}$

$$\frac{\sigma^2 + \sigma^4/\tau^2}{(\tau^2+\sigma^2)^2/\tau^2} = \frac{\sigma^2\tau^2 + \sigma^4}{(\tau^2+\sigma^2)^2} = \frac{\sigma^2}{(\tau^2+\sigma^2)}$$

∴ $P(X-\mu \geq \tau) \leq \dfrac{\sigma^2}{\sigma^2+\tau^2}$

$\therefore$ for any random variable and $\tau > 0$

$$P(X-\mu \geq \tau) \leq \frac{\sigma^2}{\sigma^2+\tau^2}$$

Now consider $\tau < 0$ and $b = -\tau$

let say $Y = -X$ with mean $-\mu$ and variance σ

$$\therefore \quad P(Y+\mu \geq b) \leq \frac{\sigma^2}{\sigma^2+\tau^2} \quad \text{as } b^2 = \tau^2$$

$$P(-X+\mu \geq b) \leq \frac{\sigma^2}{\sigma^2+\tau^2}$$

$$\therefore \quad P(X \leq \mu - b) \leq \frac{\sigma^2}{\sigma^2+\tau^2}$$

$$P(X \leq \mu+\tau) \leq \frac{\sigma^2}{\sigma^2+\tau^2}$$

$$-P(X \leq \mu+\tau) \geq \frac{-\sigma^2}{\sigma^2+\tau^2}$$

$$1-P(X \leq \mu+\tau) \geq 1-\frac{\sigma^2}{\sigma^2+\tau^2}$$

$$\therefore \quad P(X \geq \mu+\tau) \geq 1-\frac{\sigma^2}{\sigma^2+\tau^2}$$

Thus for $\tau < 0$, $P(X \geq \mu+\tau) \geq 1 - \dfrac{\sigma^2}{\sigma^2+\tau^2}$

Question 4

4. ~~For $t>0$~~

For $t>0$

$\phi_X(t) = E[e^{Xt}]$

$= \sum_{i=1}^{n} e^{x_i t}(P(X=x_i))$ for discrete

$= \int_{-\infty}^{\infty} e^{xt} f_X(x)\,dx$ for continuous

First prove for continuous,

$\phi_X(t) = \int_{-\infty}^{\infty} e^{xt} f_X(x)\,dx$

if $t>0$, $e^{x_1 t} > e^{x_2 t}$ if $x_1 > x_2$

$\phi_X(t) \geq \int_{x_0}^{\infty} e^{xt} f_X(x)\,dx \geq \int_{x_0}^{\infty} e^{x_0 t} f_X(x)\,dx$ [if $t>0$]

$\therefore \phi_X(t) \geq e^{x_0 t} \int_{x_0}^{\infty} f_X(x)\,dx = e^{x_0 t}(P(X \geq x_0))$

$\therefore$ ~~$P(X \leq x_0)$~~ $P(X \geq x_0) \leq e^{-x_0 t}\phi_X(t)$

Now for discrete,

$\phi_X(t) = \sum_{i=1}^{n} e^{x_i t} P(X=x_i)$

if $t>0$

$\phi_X(t) \geq \sum_i e^{x_0 t} P(X=x_i)$ here $x_i \geq x_0$

$\phi_X(t) \geq e^{x_0 t} \sum_i P(X=x_i)$ where ~~x_i~~ is all $x_i \geq x_0$

$\therefore \phi_X(t) \geq e^{x_0 t} P(X \geq x_0)$

$\therefore P(X \geq x_0) \leq e^{-x_0 t}\phi_X(t)$

For $t<0$

For continuous,

$$\phi_X(t) = \int_{-\infty}^{\infty} e^{+tx} f_X(x)\,dx \geq \int_{-\infty}^{x_0} e^{+tx} f_X(x)\,dx$$

if $t<0$, $e^{+tx_1} > e^{+tx_2}$ if $x_1 < x_2$

$$\therefore \phi_X(t) \geq \int_{-\infty}^{x_0} e^{tx} f_X(x)\,dx \geq \int_{-\infty}^{x_0} e^{x_0 t} f_X(x)\,dx$$

$$\therefore \phi_X(t) \geq e^{tx_0} P(X \leq x_0)$$

$$\therefore P(X \leq x_0) \leq e^{-tx_0} \phi_X(t)$$

For discrete,

$$\phi_X(t) = \sum_{i=1}^{n} e^{x_i t} P(X=x_i)$$

$$\phi_X(t) \geq \sum_{j} e^{x_0 t} P(X=x_j)$$ where $x_j \leq x_0$
because if $t<0$, $e^{x_0 t} \leq e^{x_j t}$

$$\phi_X(t) \geq e^{x_0 t} P(X \leq x_0)$$

$$\therefore P(X \leq x_0) \leq e^{-tx_0} \phi_X(t)$$

Now for the second part

$\phi_{X_i}(t)\, \cancel{\phi(X_i)} = 1-p_i+p_ie^t = 1+p_i(e^t-1) \le e^{p_i(e^t-1)}$

Therefore

$\phi_X(t) = \prod_{i=1}^{n} \phi_{X_i}(t) \le \prod e^{p_i(e^t-1)} = e^{\mu(e^t-1)}$ as $\sum p_i = \mu$

∴ Using the first inequality for $t>0$, as for $t=0$, $p(X>(1+\delta)\mu) \le 1$ which is obviousley true,

$p(X>(1+\delta)\mu) \le e^{-t(1+\delta)\mu}\, \phi_X(t) \le e^{-t(1+\delta)\mu}\, e^{\mu(e^t-1)}$

∴ $p(X>(1+\delta)\mu) \le \dfrac{e^{\mu(e^t-1)}}{e^{(1+\delta)\mu t}}$

Now we want to minimize $e^{\mu(e^t-1)-(1+\delta)\mu t}$ with respect to t.

So we have to minimize $\mu(e^t-1)-(1+\delta)\mu t$

Taking derivative and equation to 0

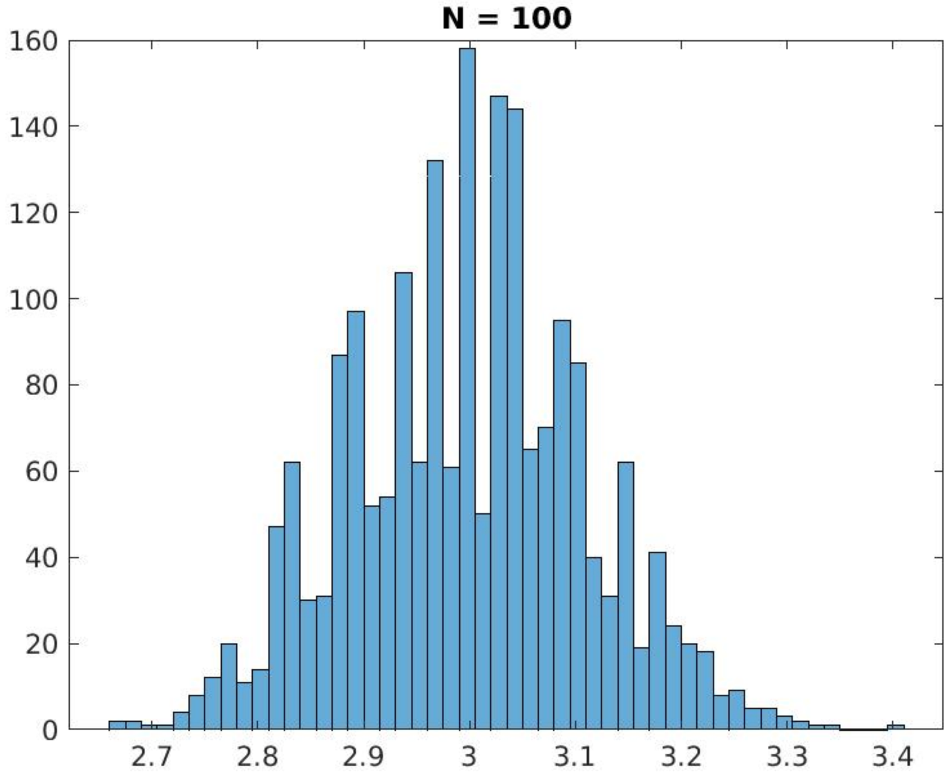
$\mu e^t = \mu(1+\delta)$

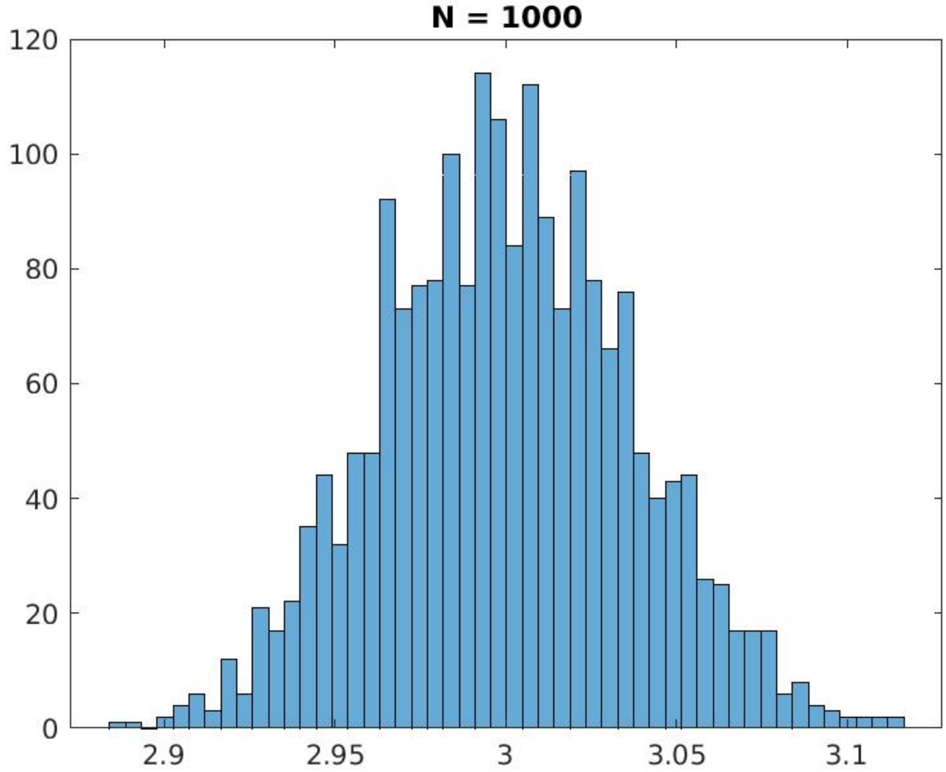
$\Rightarrow t = \ln(1+\delta)$

It is ~~mini~~ for minima as double derivative $=\mu e^t > 0$

Question 5

Code for this qsn is in file named 'q5.m'

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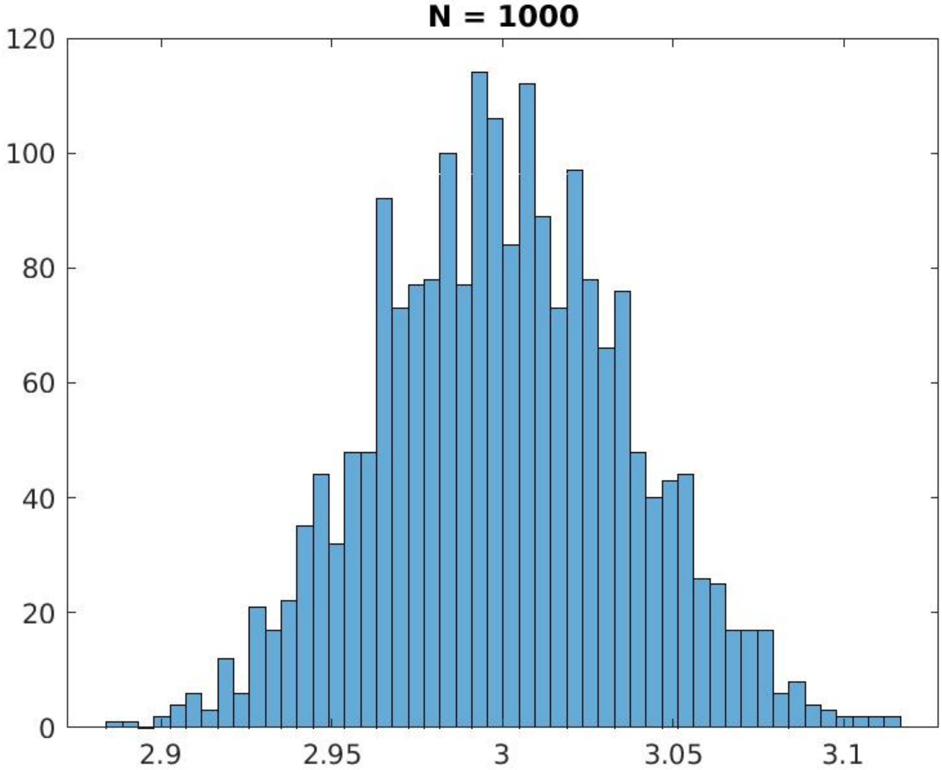
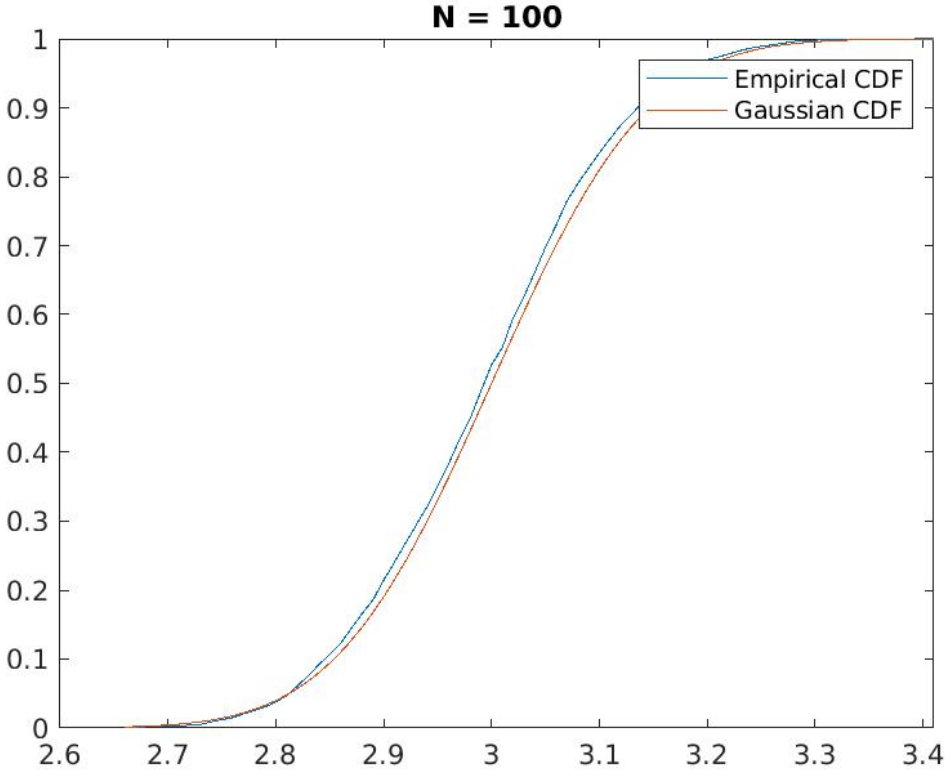
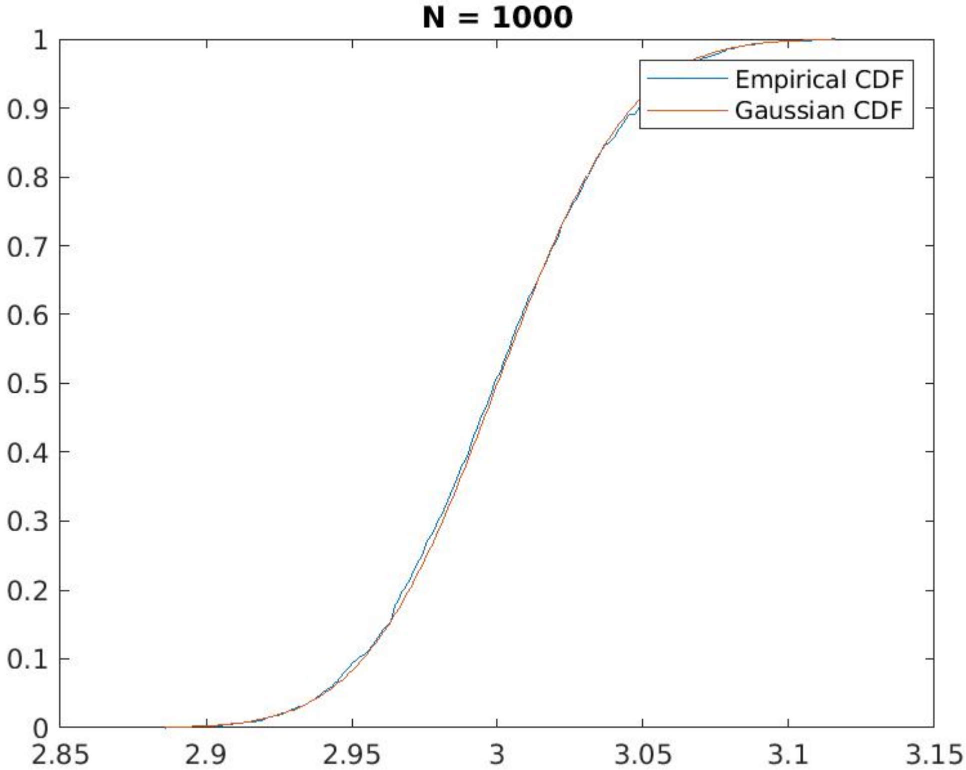
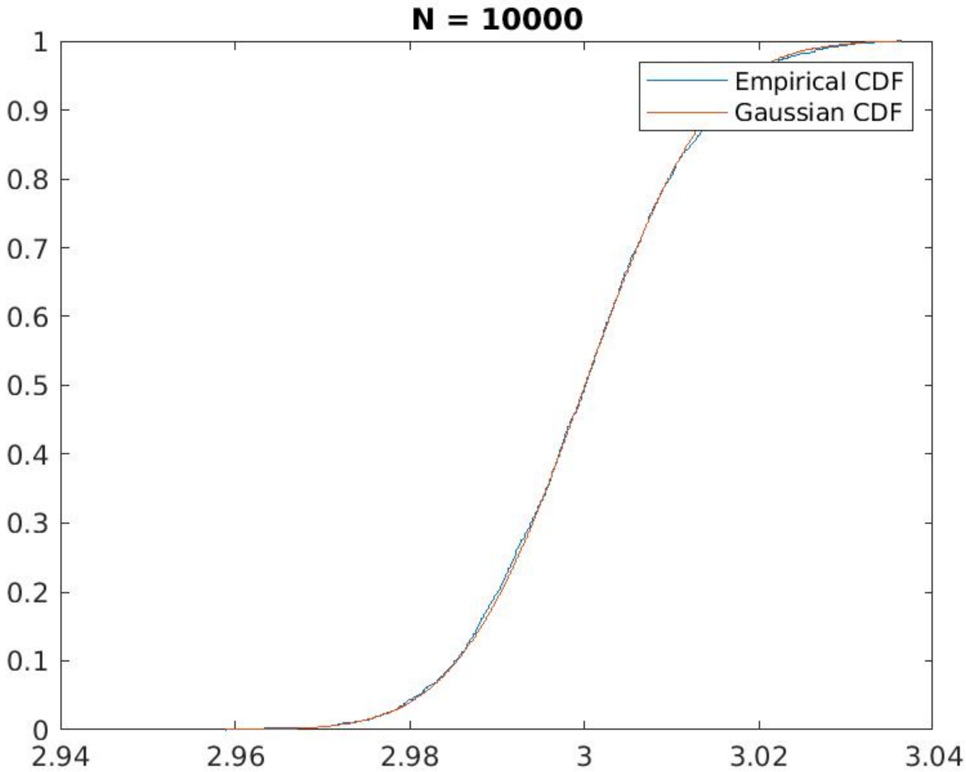
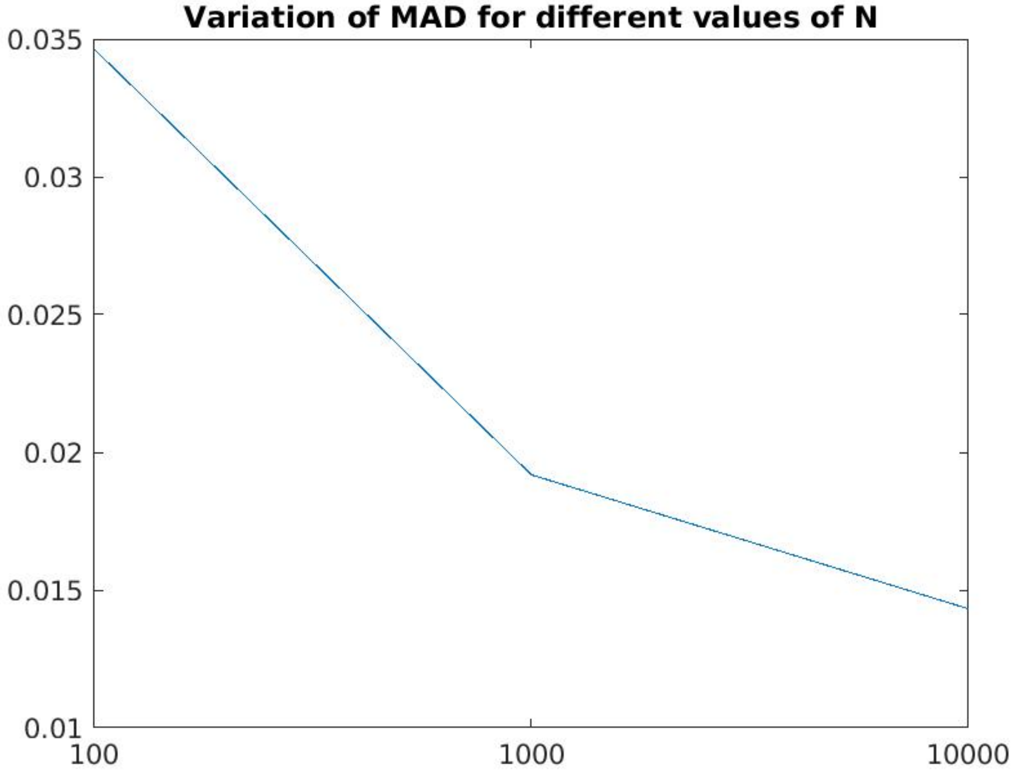
120
100
80
60
40
20
0
2.9
2.95
3
3.05
3.1


N = 1000
120
100
80
60
40
20
0
2.9
2.95
3
3.05
3.1


N = 100
Empirical CDF
Gaussian CDF
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
2.6
2.7
2.8
2.9
3
3.1
3.2
3.3
3.4


N = 1000
Empirical CDF
Gaussian CDF
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
2.85
2.9
2.95
3
3.05
3.1
3.15


N = 10000
Empirical CDF
Gaussian CDF
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
2.94
2.96
2.98
3
3.02
3.04


Variation of MAD for different values of N
0.035
0.03
0.025
0.02
0.015
0.01
100
1000
10000

Question 6

Question 7

7. Using the same definition as used in slide

$$X = \sum_{i=1}^{k} X_i$$

$$\therefore \cancel{\phi_X(t) = \sum p_i e^{x_i}}$$

$$\phi_X(t_1, t_2, \ldots t_n) = \left(\sum p_i e^{t_i}\right)^n$$

From slides

As $E[X_i X_j] = \frac{\partial}{\partial t_j}\frac{\partial}{\partial t_i}\phi_X(t)\Big|_{t=(0,0,..,0)}$ where $t = (t_1, t_2, \ldots t_k)$

$$= \frac{\partial}{\partial t_j} e^{t_i} n p_i \left(\sum_{i=1}^{k} p_i e^{t_i}\right)^{n-1}\Big|_{t=(0,0,\ldots)}$$

$$= e^{t_i} n p_i \frac{\partial}{\partial t_j}\left(\sum_{i=1}^{k} p_i e^{t_i}\right)^{n-1}\Big|_{t=(0,0,\ldots)}$$

$$= e^{t_i} n p_i (n-1) p_j \left(\sum p_i e^{t_i}\right)^{n-2} \times e^{t_j}\Big|_{t=(0,0,\ldots)}$$

$$= n(n-1) p_i p_j \qquad \left(\sum p_i = 1\right)$$

and $E[X_i] = \frac{\partial}{\partial t_i}\phi_X(t)\Big|_{t=(0,0,..0)}$ where $t = (t_1, t_2, \ldots, t_k)$

$$= \frac{\partial}{\partial t_i}\left(\sum p_i e^{t_i}\right)^n\Big|_{t=(0,0,0\ldots)}$$

$$= e^{t_i} p_i n \left(\sum p_i e^{t_i}\right)^{n-1}\Big|_{t=(0,0)}$$

$= np_i$ because $\sum p_i = 1$

$$E[x_i^2] = \frac{\partial^2}{\partial t_i^2} \phi_x(t) \Big|_{t=(0,0..)} \quad \text{where } t=(t_1, t_2, .. t_k)$$

$$= \frac{\partial^2}{\partial t_i^2} \left(\sum p_i e^{t_i}\right)^n$$

$$= \frac{\partial}{\partial t_i} p_i n \left(\sum p_i e^{t_i}\right)^{n-1} \times e^{t_i}$$

$$= p_i n e^{t_i} \left(\sum p_i e^{t_i}\right)^{n-1} + p_i n e^{t_i} (n-1) \left(\sum p_i e^{t_i}\right)^{n-2} p_i$$

At $\forall t_j = 0$

this becomes

$$p_i n + p_i n (n-1) p_i$$

$$= np_i [1 + (n-1) p_i]$$

$\therefore$ ~~covariance~~ :

$$\text{Cov}(x_i, x_i) = E[x_i^2] - (E[x_i])^2$$
$$= np_i[1+(n-1)p_i] - (np_i)^2$$
$$= np_i + np_i^2(n-1) - n^2 p_i^2$$
$$= np_i - np_i^2$$
$$= np_i(1-p_i)$$

$$\text{Cov}(x_i, x_j) = E[x_i x_j] - E[x_i] E[x_j]$$
$$= n(n-1) p_i p_j - np_i np_j$$
$$= -np_i p_j$$

Therefore matrix is

$$\begin{bmatrix} np_1(1-p_1) & -np_1p_2 & \cdots & -np_1p_k \\ -np_2p_1 & np_2(1-p_2) & \cdots & \vdots \\ -np_3p_1 & -np_3p_2 & & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & & np_k(1-p_k) \end{bmatrix}$$