

Question: Two probability distributions of the discrete random variable X and Y are given below.

TABLE 0

TABLE-1

| | | | | |
|--------|---------------|---------------|---------------|---------------|
| X | 0 | 1 | 2 | 3 |
| $P(X)$ | $\frac{1}{5}$ | $\frac{2}{5}$ | $\frac{1}{5}$ | $\frac{1}{5}$ |

TABLE 0

TABLE-2

| | | | | |
|--------|---------------|----------------|---------------|----------------|
| Y | 0 | 1 | 2 | 3 |
| $P(X)$ | $\frac{1}{5}$ | $\frac{3}{10}$ | $\frac{2}{5}$ | $\frac{1}{10}$ |

Prove that $E(Y^2) = 2E(X)$

Solution:

$$E(Y^2) = \sum_{i=0}^3 (Y_i)^2 \cdot P(Y_i) \quad (1)$$

$$= 0 \times \frac{1}{5} + 1^2 \times \frac{3}{10} + (2)^2 \times \frac{2}{5} + (3)^2 \times \frac{1}{10} \quad (2)$$

$$= 0 + \frac{3}{10} + \frac{8}{5} + \frac{9}{10} \quad (3)$$

$$= \frac{14}{5} \quad (4)$$

$$E(X) = \sum_{i=0}^3 X_i \cdot P(X_i) \quad (5)$$

$$= 0 \times \frac{1}{5} + 1 \times \frac{2}{5} + 2 \times \frac{1}{5} + 3 \times \frac{1}{5} \quad (6)$$

$$= 0 + \frac{2}{5} + \frac{2}{5} + \frac{3}{5} \quad (7)$$

$$= \frac{7}{5} \quad (8)$$

From (4) and (8);

$$\frac{14}{5} = 2 \times \frac{7}{5} \quad (9)$$

$$\therefore E(Y^2) = 2E(X) \quad (10)$$

$$\text{Hence proved} \quad (11)$$