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Section 6: Universality of the Uniform, Normal, Expo, and Moments

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Based on section note formatting template by Rachel Li and Ginnie Ma '23

1 Summary

No MGF problems on the pset this week.

1.1 Universality of the Uniform

Recall that the standard uniform, $U \sim \text{Unif}(0,1)$, has support $(0,1)$ with PDF 1 in the support.

Theorem 1 (Universality of the Uniform, UoU)**.** *If F is a valid CDF that is continuous and strictly increasing over the support, then*

1. *Let $U \sim$ Unif$(0,1)$. Then $F^{-1}(U)$ is a random variable with CDF F.*
2. *Let X have CDF F. Then $F(X) \sim$ Unif$(0,1)$.*

The first result applies to discrete random variables as well. The second result only works for continuous random variables.

Proof. For continuous random variables with F as described in the theorem,

1. For $x \in \mathbb{R}$,

$$P(F^{-1}(U) < x) = P(F(F^{-1}(U)) < F(x)) = P(U < F(x)) = F(x).$$

   So $F^{-1}(U)$ has CDF F. We used the CDF of U in the last step, since $F(x) \in [0,1]$.

2. For $u \in [0,1]$,

$$P(F(X) < u) = P(F^{-1}(F(X)) < F^{-1}(u)) = P(X < F^{-1}(u)) = F(F^{-1}(u)) = u,$$

   so $F(X) \sim \text{Unif}(0,1)$ since it has the CDF of a standard uniform.

□

1.2 Normal distribution

Definition 2 (Standard Normal)**.** $Z \sim \mathcal{N}(0,1)$ is a **standard Normal** random variable with support $\mathbb{R}$. We notate the CDF as Φ and PDF as ϕ.

Result 3 (Symmetry)**.** The standard Normal is symmetric about 0. In math, for $x \in \mathbb{R}$, $\phi(x) = \phi(-x)$.

- This also implies that $\Phi(x) = 1 - \Phi(-x)$.
  - So $\Phi(0) = 0.5$.
- For $Z \sim \mathcal{N}(0,1)$, $-Z \sim \mathcal{N}(0,1)$ as well.

Result 4 (Empirical rule/68-95-99.7 rule)**.**

$$\begin{aligned} P(-1 < Z < 1) &\approx 0.68, \\ P(-2 < Z < 2) &\approx 0.95, \\ P(-3 < Z < 3) &\approx 0.997. \end{aligned}$$

In this class, you can give exact answers in terms of Φ and ϕ. On psets, you should also use a calculator/programming language/the empirical rule to get numerical approximations of Φ.

Definition 5 (General Normal)**.** $X \sim \mathcal{N}(\mu, \sigma^2)$ (with $\mu \in \mathbb{R}, \sigma > 0$) is a **Normal** random variable with mean μ and variance σ^2, and also has support $\mathbb{R}$.

Result 6 (Location-scale)**.** For $Z \sim \mathcal{N}(0,1)$, $\mu + \sigma Z \sim \mathcal{N}(\mu, \sigma^2)$.
More generally, for $X \sim \mathcal{N}(\mu_1, \sigma_1^2)$, $\mu_2 + \sigma_2 X \sim \mathcal{N}(\mu_2 + \mu_1\sigma_2, \sigma_1^2\sigma_2^2)$.

Result 7 (Standardization)**.** For $X \sim \mathcal{N}(\mu, \sigma^2)$, $\frac{X-\mu}{\sigma} \sim \mathcal{N}(0,1)$.
We often use this to get results in terms of Φ:

$$P(X < x) = P(\frac{X-\mu}{\sigma} < \frac{x-\mu}{\sigma}) = \Phi(\frac{x-\mu}{\sigma}).$$

Corollary 8 (Empirical rule)**.** *For* $X \sim \mathcal{N}(\mu, \sigma^2)$,

$$\begin{aligned} P(\mu - \sigma < X < \mu + \sigma) &\approx 0.68 \\ P(\mu - 2\sigma < X < \mu + 2\sigma) &\approx 0.95 \\ P(\mu - 3\sigma < X < \mu + 3\sigma) &\approx 0.997 \end{aligned}$$

Result 9 (Sum of independent Normals)**.** Let $X \sim \mathcal{N}(\mu_1, \sigma_1^2)$ and $Y \sim \mathcal{N}(\mu_2, \sigma_2^2)$ with X, Y independent. Then

$$\begin{aligned} X + Y &\sim \mathcal{N}(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2), \\ X - Y &\sim \mathcal{N}(\mu_1 - \mu_2, \sigma_1^2 + \sigma_2^2). \end{aligned}$$

☣ **10** (Variance when subtracting)**.** See that we always add the variance above! This is also a general rule: for any independent random variables X and Y,

$$Var(X + Y) = Var(X - Y) = Var(X) + Var(Y).$$

1.3 Exponential distribution

Definition 11 (Exponential distribution)**.** $X \sim \text{Expo}(\lambda)$ is an **Exponential** random variable with mean $\frac{1}{\lambda}$ and variance $\frac{1}{\lambda^2}$. λ is called the **rate parameter**.

Result 12 (Memorylessness)**.** For $X \sim \text{Expo}(\lambda)$ and any $s, t > 0$, the **memoryless** property of the Exponential distribution states the following (equivalent) results:

$$\begin{aligned} P(X > s + t | X > s) &= P(X > t) \\ (X - s | X > s) &\sim \text{Expo}(\lambda). \end{aligned}$$

See specifically that $X - s | X > s$ is independent of the value of s.

The Exponential distribution is the only continuous distribution with this property. Additionally, the Geometric distribution is the only discrete distribution with support $\{0, \ldots, \}$ that is memoryless.

☣ **13.** For most results we talk about, you can't put a random variable in the place of a constant - you might recall from last week's problem set that we couldn't let the sum of N independent Pois(λ) r.v.s, with N random, be distributed Pois$(N\lambda)$. However, with memorylessness, you can put random variables in the place of the s above - so for some random variable Y, $(X - Y|X > Y) \sim$ Expo(λ) still.

Example 14 (Memorylessness)**.** Suppose you're waiting for a bus that will arrive in $X \sim$ Expo(λ) minutes. If you wait for the bus for 10 minutes and it has not arrived, then the remaining time that you have to wait is still distributed Expo(λ): $X - 10|X > 10 \sim$ Expo(λ). So no matter how long you wait, the remaining time for you to wait has the same distribution.

Result 15 (Minimum of Expos)**.** The minimum of n i.i.d. Expo(λ) random variables is distributed Expo$(n\lambda)$. In notation, for $X_1, \dots, X_n \overset{i.i.d.}{\sim}$ Expo(λ), $\min(X_1, \dots, X_n) \sim$ Expo$(n\lambda)$.

☣ **16** (Maximum of Expos)**.** The maximum of n i.i.d. Exponential distributions is *not* does not have an Exponential distribution.

Remark 17 (Finding the distribution of minimums/maximums)**.** The proofs for the results above can be found in the book, but they provide a general template for finding the distributions of minimums and maximums.

Let $X_1, \dots, X_n$ be any random variables. Then the events $\{\min(X_1, \dots, X_n) > x\}$ and $(X_1 > x) \cap (X_2 > x) \cap \cdots \cap (X_n > x)$ are equivalent. To convince yourself of this, think about what this means in words: the minimum of a set of numbers is greater than x if and only if each one of the numbers is great than x.

To find the CDF of $\min(X_1, \dots, X_n)$, a common workflow is

$$P(\min(X_1, \dots, X_n) \le x) = 1 - P(\min(X_1, \dots, X_n) > x) = 1 - P(X_1 > x, X_2 > x, \dots, X_n > x).$$

If $X_1, \dots, X_n$ are independent, then we can get that

$$P(X_1 > x, X_2 > x, \dots, X_n > x) = P(X_1 > x)P(X_2 > x) \cdots P(X_n > x)$$

If $X_1, \dots, X_n$ are also identically distributed, we conclude with

$$P(X_1 > x)P(X_2 > x) \cdots P(X_n > x) = (P(X_1 > x))^n.$$

For maximums, we follow a similar workflow, except instead using the fact that

$$\{\max(X_1, \dots, X_n) < x\} = \bigcap_{i=1}^{n} (X_i < x).$$

1.4 Moments/Moment Generating Functions

Definition 18 (Moments)**.** For a random variable X, the $\mathbf{n^{th}}$ **moment** is $E(X^n)$.

Definition 19 (Moment Generating Function)**.** For a random variable X, the **moment generating function (MGF)** is $M_X(t) = E(e^{tX})$ for $t \in \mathbb{R}$. If the MGF exists, then

$$M_X(0) = 1,$$
$$\frac{d^n}{dt^n} M_X(t)|_{t=0} = M_X^{(n)}(t) = E(X^n).$$

You should sanity-check that $M_X(0) = 1$ whenever you calculate an MGF.

2 Practice Problems

1. Xavier and Youssef are running a 10K race. Xavier's time (in minutes) is $X \sim \mathcal{N}(50, 3^2)$, while Youssef's time is $Y \sim \mathcal{N}(52, 4^2)$. Their times are independent.

   (a) What is the probability that Youssef runs the 5K in under an hour? Answer in terms of Φ.

   > **Solution**
   > We can standardize Y to get that $\frac{Y-52}{4} \sim \mathcal{N}(0,1)$; let $Z = \frac{Y-52}{4}$ for convenience. So
   > $$\begin{aligned} P(Y < 60) &= P(\frac{Y-52}{4} < \frac{60-52}{4}) \\ &= P(Z < 2) = \Phi(2). \end{aligned}$$

   (b) Use the empirical rule to give a simple numerical approximation for your answer to (a).

   > **Solution**
   > The empirical rule tells us that $P(-2 < Z < 2) \approx 0.95$. In terms of Φ, this means
   > $$0.95 \approx \Phi(2) - \Phi(-2).$$
   > By the symmetry of the standard normal, $\Phi(-2) = 1 - \Phi(2)$, so
   > $$0.95 \approx 2\Phi(2) - 1.$$
   > Finally, rearranging to solve for $\Phi(2)$ (our answer to (a)) gives us
   > $$\Phi(2) \approx \frac{0.95+1}{2} = 0.975.$$

   (c) What is the probability that Xavier beats Youssef by at least a minute? Give your answer in terms of Φ.

   > **Solution**
   > We want to solve for $P(X+1 < Y)$.
   > $$P(X+1 < Y) = P(X - Y < -1).$$
   > Since X and Y are independent, $X - Y \sim \mathcal{N}(50-52, 3^2+4^2)$, so $X - Y \sim \mathcal{N}(-2, 5^2)$. Let $Z = \frac{(X-Y)+2}{5}$ be a standardized r.v., with $Z \sim \mathcal{N}(0,1)$. Then
   > $$P(X - Y < -1) = P(X - Y + 2 < 1) = P(\frac{X-Y+2}{5} < \frac{1}{5}) = \Phi(\frac{1}{5}).$$

   (d) What is the probability that Xavier beats Youssef by at least two minutes? Give an exact answer.

   > **Solution**
   > Slightly modifying the solution to (c),
   > $$P(X - Y < -2) = P(X - Y + 2 < 0) = P(\frac{X-Y+2}{5} < 0) = \Phi(0).$$

By the symmetry of the standard normal, $\Phi(0) = 0.5$.

2. This problem is meant to develop a strong base to do Problem 5 on this week's problem set. Let $T_1, T_2 \overset{i.i.d.}{\sim} \text{Expo}(\lambda)$ be the times it takes for two radioactive particles to decay. Define $M = \max(T_1, T_2)$.

   (a) Find the CDF of M. *Hint: use the strategy from remark 17.*

   Solution
   For $m > 0$ we can solve

   $$\begin{aligned} P(M > m) &= P(T_1 > m, T_2 > m) && \text{by Remark 16} \\ &= P(T_1 > m)P(T_2 > m) && \text{by independence} \\ &= (P(T_1 > m))^2 && \text{by symmetry} \end{aligned}$$

   So the CDF is

   $$P(M < m)$$

   (b) Express M as the sum of two Expo random variables, and find the rate parameters for each of those random variables. *Hint: use both memorylessness (Result 12) and the distribution of the minimum of Expos (Result 15).*

   Solution
   Let L be the time that the earliest particle decays; then $M - L$ is the time between the two particle decays. See that $M = L + (M - L)$, so showing that L and $M - L$ are Expo will solve the problem.
   $L = \min(T_1, T_2)$, so by Result 15 we have $L \sim \text{Expo}(2\lambda)$.
   To find the distribution of $M - L$, consider that by construction we know $M > L$: given the time of the earliest particle decay, we know the other particle decay must take longer. So $M - L$ is the remaining time for the next particle decay given the time of the first decay. By memorylessness (see Result 12 and Biohazard 13), this means $(M - L|M > L) \sim \text{Expo}(\lambda)$ since the particle decays are distributed $\text{Expo}(\lambda)$. Since the maximum must always be at least the minimum, $M - L \sim \text{Expo}(\lambda)$ since the condition is implied. Memorylessness also gives us that $M - L$ is independent of the value of L, so $M - L$ and L are independent.
   So our solution is to write $M = L + (M - L)$, with $L \sim \text{Expo}(2\lambda)$ and $M - L \sim \text{Expo}(\lambda)$ and $L, M - L$ independent.