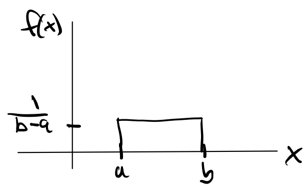
Stat 134 lec 26

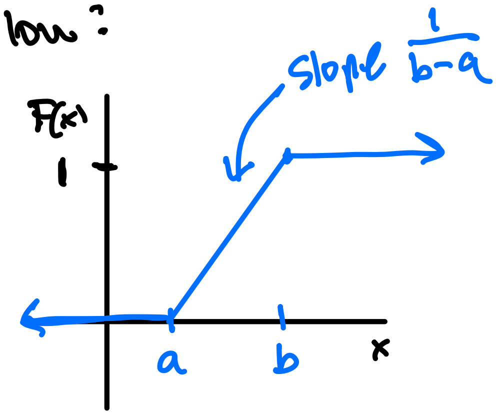
Warmup: 11:00–11:10

Recall that the cummulative distribution function (CDF) for a RV X is $F(x) = P(X \le x)$.

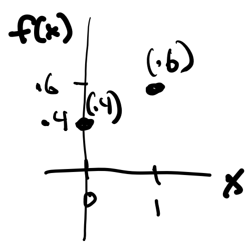
Draw the CDF for each of the distributions below:

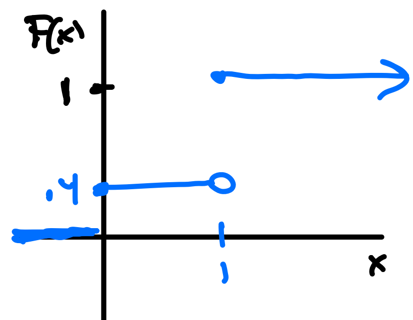
ex $X \sim \text{Unif}(a,b)$



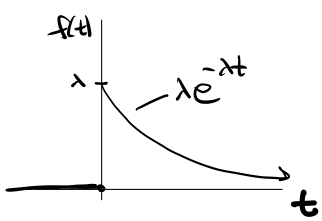


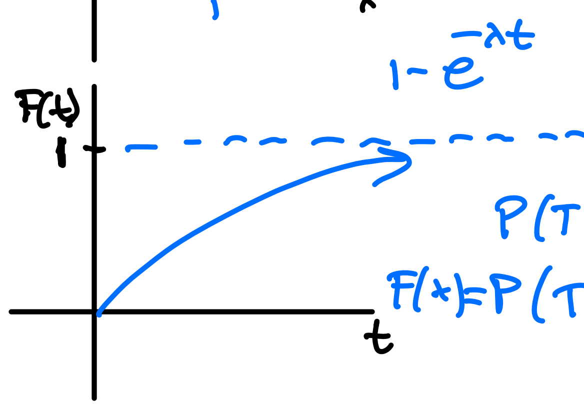
ex $X \sim \text{Bernoulli}(p=.6)$





ex $T \sim \text{Exp}(\lambda)$





$P(T > t) = e^{-\lambda t}$

$F(t) = P(T \le t) = 1 - e^{-\lambda t}$

Today

1. review MGF
2. sec 4.5 Find CDF of a mixed distribution
3. sec 4.5 Using CDF to find $E(X)$

1) Review MGF

X RV, $t \in \mathbb{R}$

$$M_X(t) = E(e^{tX})$$

ex $X \sim \text{Gamma}(r, \lambda)$ ← variable part

$$f_X(x) = \frac{1}{\Gamma(r)} \lambda^r x^{r-1} e^{-\lambda x}, \quad x > 0$$

$$M_X(t) = \left(\frac{\lambda}{\lambda - t}\right)^r, \quad t < \lambda$$

Property of MGF:

$M_X(t) = M_Y(t)$ for all t in a neighborhood of zero, iff $X \overset{d}{=} Y$ (i.e. X and Y have the same distribution)

ex If $M_X(t) = \dfrac{1}{\sqrt{1-t}}$ for $t < 1$

what distribution is X?

Gamma $(r = \frac{1}{2}, \lambda = 1)$

Knowing the distribution uniquely specifies the MGF

And

Knowing the MGF uniquely specifies the distribution

Stat 134

Monday April 1, 2019

1. Let X have density $f(x) = xe^{-x}$ for $x > 0$. The MGF is?

   a $M_X(t) = \frac{1}{1-t}$ for $t < 1$

   b $M_X(t) = \frac{1}{(1-t)^2}$ for $t < 1$

   c $M_X(t) = \frac{1}{(1+t)^2}$ for $t > -1$

   d none of the above

$X \sim \text{Gamma}(2, 1)$

$r=2, \lambda=1$

MGF $\left(\frac{\lambda}{\lambda-t}\right)^r, \; t<\lambda$

② Sec 4.5 CDF of mixed distributions

ex (Mixed distribution)

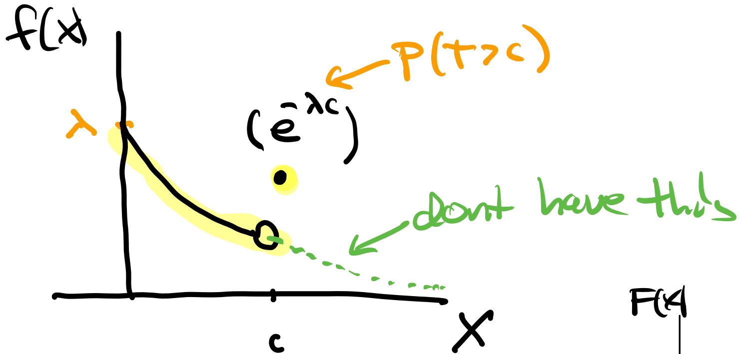
$T \sim Exp(\lambda)$

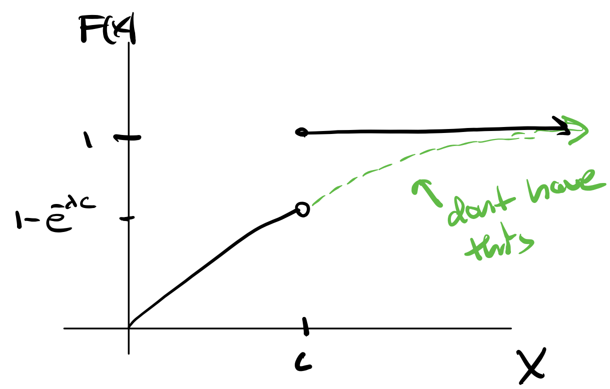
$c > 0$

$X = \begin{cases} T & \text{if } x < c \\ c & \text{if } x = c \end{cases}$

$X = \min(T, c)$

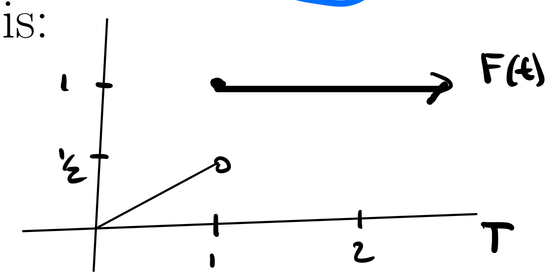
"T killed at c"

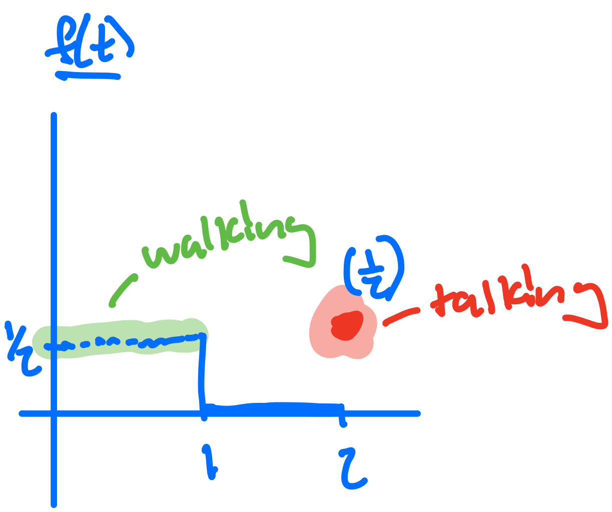


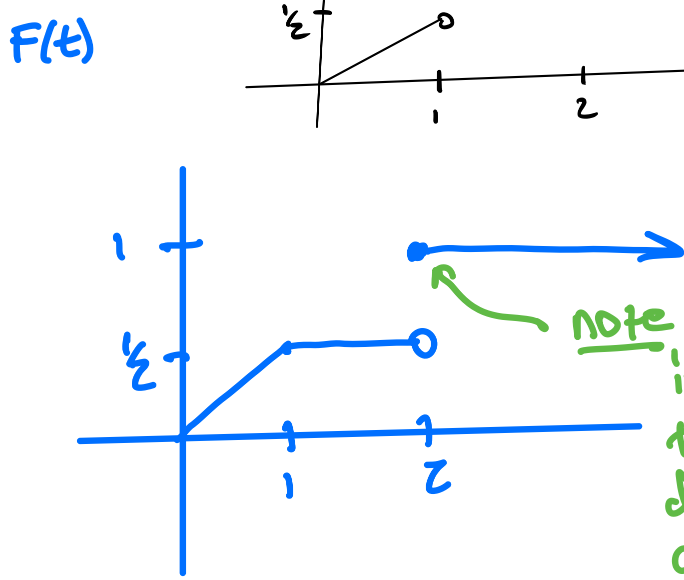


ex

Suppose you are trying to discretly leave a party. Your time to leave is uniform from 0 to 2 minutes. However, if your walk to the exit takes more than 1 minute, you run into a friend at the door and and must spend the full 2 minutes to leave. Let T represent the time it takes you to leave. True or false, the graph of the cdf of T is:







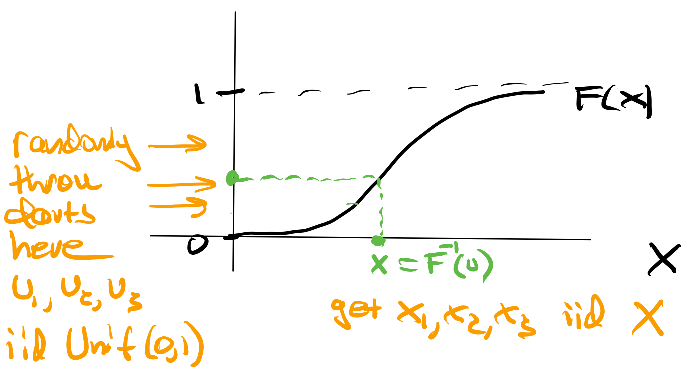
note this is filled in because the mixed density has a jump at t=2

③ Sec 4.5 Using CDF to find $E(X)$ for $X \geq 0$

see #9 p324

Inverse distribution function, $F^{-1}(u)$

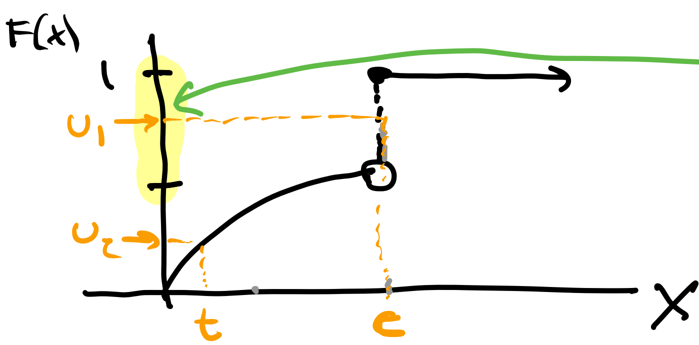
Let X have CDF $F(x)$.



$$\boxed{F^{-1}(u) = x}$$

Note: doesn't have to be continuous RV.

ex $X = \min(T, c)$, $T \sim \text{Exp}(\lambda)$

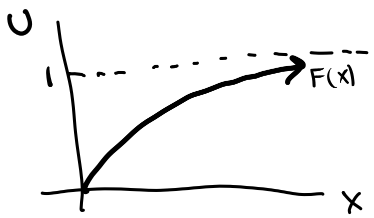


This yellow region gets assigned the single value c.

Thm (P322) — Proof at end of lecture.

Let X have CDF F.

Then the RV $F^{-1}(U) = X$

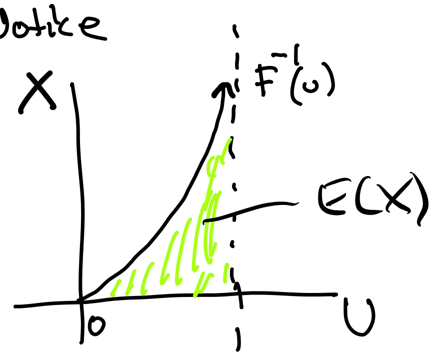


How is this useful to us finding $E(X)$?

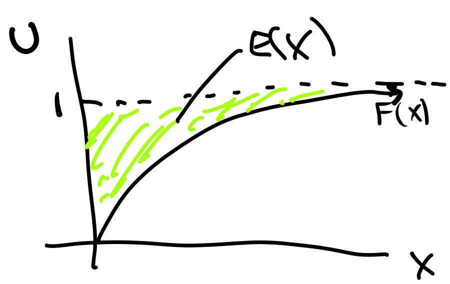
1 since $U \sim \text{Unif}(0,1)$

$$E(X) = E\left(F^{-1}(U)\right) = \int_0^1 F^{-1}(u) f_U(u)\, du$$

Notice



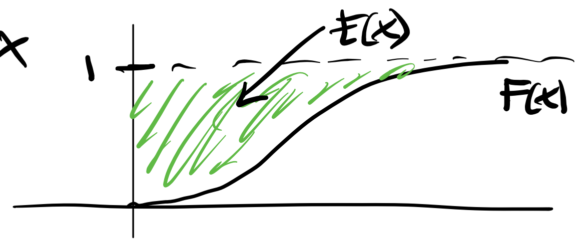
Now reflect the above graph about the diagonal $y = x$



We can find the shaded region by integrating $1 - F(x)$ with respect to x:

Thm Let X be a pos. random variable, with CDF F. (continuous, discrete, mixed).

$$E(X) = \int_0^\infty (1 - F(x))\,dx$$



ex

$T \sim \text{expon}(\lambda)$

$F_T(t) = 1 - e^{-\lambda t}$

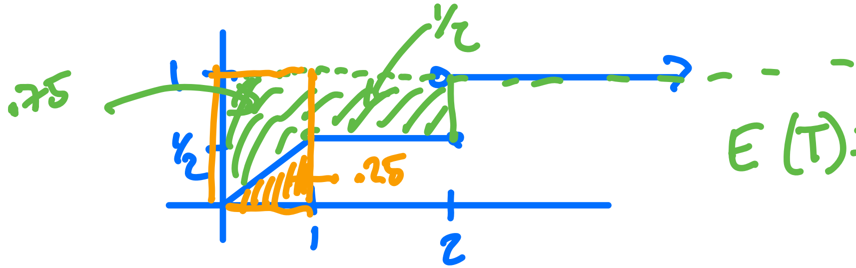
Calculate $E(T)$.

$$E(T) = \int_0^\infty (1 - F(t))\,dt = \int_0^\infty e^{-\lambda t}\,dt = -\frac{1}{\lambda} e^{-\lambda t}\Big|_0^\infty = \boxed{\frac{1}{\lambda}}$$

It is sometimes easier to calculate $E(X)$ using the cdf (avoid doing integration by parts): $E(T) = \int_0^\infty t\lambda e^{-\lambda t}\,dt$

ex

Suppose you are trying to discretly leave a party. Your time to leave is uniform from 0 to 2 minutes. However, if your walk to the exit takes more than 1 minute, you run into a friend at the door and and must spend the full 2 minutes to leave. Let T represent the time it takes you to leave. True or false, the graph of the cdf of T is: Find E(T)



$E(T) = .75 + .5 = \boxed{1.25}$

Appendix

See p 322 in book

Claim for any CDF F

$X = F^{-1}(U)$ is a RV with cdf F.

Unif(0,1)

Proof/ let $X = F^{-1}(U)$

$$F_X(x) = P(X \le x)$$

we will show $F_X = F$

$$= P(F^{-1}(U) \le x)$$

$$= P(F F^{-1}(U) \le F(x))$$

since F is increasing

$$= P(U \le F(x))$$

$$= F(x)$$

since $P(U \le u) = u$

$\square$