

PES University, Bangalore

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UE19CS203 – STATISTICS FOR DATA SCIENCE

Unit-2 - Random Variables

QB SOLVED

Bernoulli Distribution

Exercises for Section 4.1

- 1. Let X and Y be Bernoulli random variables. Let Z = X + Y.
 - a) Show that if X and Y cannot both be equal to 1, then Z is a Bernoulli random variable.
 - b) Show that if X and Y cannot both be equal to 1, then $p_Z = p_X + p_Y$.
 - c) Show that if X and Y can both be equal to 1, then Z is not a Bernoulli random variable.

[Text Book Exercise – Section 4.1 – Q. No.4 – Pg. No. 203]

Solution

a) Show that if X and Y cannot both be equal to 1, then Z is a Bernoulli random variable.

It is given that $X \sim Bernoulli(p_X)$.

 $Y \sim Bernoulli(p_Y)$.

So, the possible values of Z are 0 and 1 (when X = 0 or 1 and Y = 0 or 1).

X and Y both cannot be equal to 1. Because the possible values of Z can be 0 or 1.

Therefore, Z is a Bernoulli random variable.

b) Show that if X and Y cannot both be equal to 1, then $p_z = p_x + p_y$.

If X and Y cannot be both equal to 1, then $p_Z = p_X + p_Y$

$$P_Z = P(X = 1 \text{ or } Y = 1)$$

= $P(X = 1) + P(Y = 1) - P(X = 1 \text{ and } Y = 1)$
= $P(X = 1) + P(Y = 1)$
= $P_X + P_Y$

c) Show that if X and Y can both be equal to 1, then Z is not a Bernoulli random variable.

If X and Y both equal to 1, then Z = 2.

So, the possible values of Z are 0, 1, 2.

$$P(X = 1 \text{ and } Y = 1) \neq 0 \quad (Z = 2)$$

 \boldsymbol{Z} can take only 0 and 1. So, \boldsymbol{Z} is not a Bernoulli random variable.