Xi Liu, xl3504, Homework 5

Problem 1 since $X \in \{0, 1, ..., N\} = \{a_0, a_1, ..., a_N\}$ expectation of a discrete random variable X with the values $a_1, a_2, ...$

$$E(X) = \sum_{i} a_{i} P(X = a_{i})$$

$$= \sum_{n=0}^{N} a_{n} P(X = a_{n})$$

$$= \sum_{n=0}^{N} n P(X = n)$$

	P(X=0)	P(X = 1)	P(X = 2)	P(X = 3)	P(X = 4)	P(X = 5)	 P(X = N)
row 1		1	1	1	1	1	1
row 2			1	1	1	1	1
row 3				1	1	1	1
row 4					1	1	1
row 5						1	1
							•••
row N							1

for each column of P(X = n), its contribution to the expected value is nP(X = n), in which n is equal to the sum of 1's in each column of P(X = n)

$$\sum_{n=0}^{N} n P(X = n) = \sum_{i=1}^{N} (\text{contribution from row } i)$$

using summation by parts

$$E(X) = \sum_{n=0}^{N} n P(X = n)$$

$$= \sum_{n=1}^{N} P(X = n) + \sum_{n=2}^{N} P(X = n)$$

$$+ \sum_{n=3}^{N} P(X = n) + \dots + \sum_{n=N}^{N} P(X = n)$$

$$= \sum_{n=0}^{N-1} \left(\sum_{i=n}^{N} P(X = i)\right)$$

$$= \sum_{n=0}^{N-1} P(X > n)$$
/* since $P(X > n) = \sum_{i=n}^{N} P(X = i)$ */

Problem 2 1.

$$a := x$$

$$F(a) = P(X \le a)$$

$$= \int_{-\infty}^{a} f(x)dx$$

$$= \int_{0}^{a} \left(2Kxe^{-Kx^{2}}\right)dx$$

$$/* u := -Kx^{2}$$

$$du = -2Kxdx$$

$$- du = 2Kxdx$$

$$- \int e^{u}du = -e^{u} */$$

$$= \left[-e^{-Kx^{2}}\right]_{0}^{a}$$

$$= -\left[e^{-Kx^{2}}\right]_{0}^{a}$$

$$= -\left(e^{-Ka^{2}} - e^{0}\right)$$

$$= -\left(e^{-Ka^{2}} - 1\right)$$

$$= 1 - e^{-Ka^{2}}$$

$$= 1 - e^{-Kx^{2}}$$

$$F(x) = \begin{cases} 1 - e^{-Kx^2} & \text{if } x > 0\\ 0 & \text{otherwise} \end{cases}$$

2. mean = E[X]

$$E[X] = \int_{-\infty}^{\infty} x f(x) dx$$

$$= \int_{0}^{\infty} x \left(2Kxe^{-Kx^{2}} \right) dx$$

$$= \int_{0}^{\infty} \left(2Kx^{2}e^{-Kx^{2}} \right) dx$$

$$= 2K \int_{0}^{\infty} x^{2}e^{-Kx^{2}} dx$$
/* see calculations in next page */
$$= 2K(I_{1})$$

$$= 2K \left(\frac{1}{2K}I_{2} \right)$$

$$= I_{2}$$

$$= \sqrt{\frac{\pi}{4K}}$$

$$I_{1} = \int_{0}^{\infty} x^{2} e^{-kx^{2}} dx = \int_{0}^{\infty} x \cdot x e^{-kx^{2}} dx \quad dx : = x; \quad du = dx$$

$$V = \int_{0}^{\infty} dv = \int_{0}^{\infty} x e^{-kx^{2}} dx \quad dx : = x e^{-kx^{2}} dx$$

$$V = \int_{0}^{\infty} dv = \int_{0}^{\infty} x e^{-kx^{2}} dx \quad dx = \int_{0}^{\infty} x e^{-kx^{2}} dx \quad dx = \int_{0}^{\infty} x e^{-kx^{2}} dx$$

$$V = -\frac{1}{2k} e^{-kx^{2}} \int_{0}^{\infty} dv = uv - \int_{0}^{\infty} v du$$

$$\int_{0}^{\infty} u dv = uv - \int_{0}^{\infty} v du = \int_{0}^{\infty} u dx \quad dx = \int_{0}^{\infty} (-kx^{2}) dx$$

$$= -\frac{1}{2k} x e^{-kx^{2}} \int_{0}^{\infty} dv + \int_{0}^{\infty} e^{-kx^{2}} dx$$

$$= -\frac{1}{2k} (0 - 0) + \int_{0}^{\infty} e^{-kx^{2}} dx$$

$$= -\frac{1}{2k} \int_{0}^{\infty} e^{-kx^{2}} dx \quad dx$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-kx^{2}} dx \quad dx$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-kx^{2}} dx \quad dx$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-kx^{2}} dx \quad dy$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-kx^{2}} dx \quad d$$

alternatively, the calculation of I_2 can be done as follows: a continuous random variable has a normal distribution with parameters μ and $\sigma^2 > 0$ if its probability density function is given by

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$

$$\int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2} dx$$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\infty} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2} dx$$

$$/* \text{ set } \mu = 0; \qquad K = \frac{1}{2\sigma^2}; \qquad \sigma = \frac{1}{\sqrt{2K}} */$$

$$= \frac{1}{\sqrt{2\pi(1/\sqrt{2K})^2}} \int_{-\infty}^{\infty} e^{-\frac{1}{2}(\frac{x-0}{1/(\sqrt{2K})})^2} dx$$

$$= \frac{1}{\sqrt{2\pi}(1/\sqrt{2K})} \int_{-\infty}^{\infty} e^{-\frac{1}{2}(\sqrt{2K}x)^2} dx$$

$$= \frac{\sqrt{2K}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\frac{1}{2}(2Kx^2)} dx$$

$$= \sqrt{\frac{K}{\pi}} \int_{-\infty}^{\infty} e^{-Kx^2} dx = 1$$

/* since $\int_{-\infty}^{\infty} f(x)dx = 1$ for a f that is the probability density

function of a continuous random variable $X\ ^*/$

$$\int_{-\infty}^{\infty} e^{-Kx^2} dx = \sqrt{\frac{\pi}{K}}$$

/* since
$$f(x) = e^{-Kx^2}$$
 is an even function */
$$\int_{-\infty}^{\infty} e^{-Kx^2} dx = 2 \int_{0}^{\infty} e^{-Kx^2} dx$$

$$\sqrt{\frac{\pi}{K}} = 2 \int_{0}^{\infty} e^{-Kx^2} dx$$

$$\int_{0}^{\infty} e^{-Kx^2} dx = \frac{1}{2} \sqrt{\frac{\pi}{K}}$$

$$= \sqrt{\frac{1}{4}} \sqrt{\frac{\pi}{K}}$$

$$= \sqrt{\frac{\pi}{4K}} = I_2$$

variance = Var(X)

$$Var(X) = E[X^2] - E[X]^2$$

$$E[g(X)] = \int_{-\infty}^{\infty} g(x) f_X(x) dx$$

$$E[X^2] = \int_{-\infty}^{\infty} x^2 f(x) dx$$

$$= \int_{0}^{\infty} x^2 \left(2Kxe^{-Kx^2} \right) dx$$

$$= 2K \int_{0}^{\infty} x^3 e^{-Kx^2} dx$$
/* see calculations in next page */
$$= 2K (I_3)$$

$$= 2K \left(\frac{1}{2K^2} \right)$$

$$= \frac{1}{K}$$

$$I_{3} := \int_{0}^{\infty} x^{3} e^{-Kx^{2}} dx$$

$$= \int_{0}^{\infty} x^{2} \cdot x e^{-Kx^{2}} dx$$

$$u := x^{2}; \qquad du = 2x dx; \qquad dv := x e^{-Kx^{2}} dx$$

$$v = \int dv = \int x e^{-kx^{2}} dx$$

$$u_{2} := -Kx^{2}; \qquad du_{2} = -2Kx dx; \qquad x dx = -\frac{1}{2K} du_{2}$$

$$v = -\frac{1}{2K} \int e^{u_{2}} du_{2} = -\frac{1}{2K} e^{-Kx^{2}}$$

$$\int u dv = uv - \int v du$$

$$= x^{2} \left(-\frac{1}{2K} e^{-Kx^{2}} \right) - \int \left(-\frac{1}{2K} e^{-Kx^{2}} \right) (2x dx)$$

$$= -\frac{1}{2K} x^{2} e^{-Kx^{2}} + \int \frac{1}{K} x e^{-Kx^{2}} dx$$

$$I_{3} = \left[-\frac{1}{2K} x^{2} e^{-Kx^{2}} \right]_{0}^{\infty} + \int_{0}^{\infty} \frac{1}{K} x e^{-Kx^{2}} dx$$

/* since
$$\forall a \in \mathbb{R}$$
, $\lim_{x \to \infty} \frac{e^x}{x^a} > 0$

the exponential function e^x is an asymptotic upper bound on the polynomial function $x^a */$

$$I_{3} = -\frac{1}{2K}(0-0) + \int_{0}^{\infty} \frac{1}{K}xe^{-Kx^{2}}dx$$

$$= \int_{0}^{\infty} \frac{1}{K}xe^{-Kx^{2}}dx$$

$$= \frac{1}{K} \int_{0}^{\infty} xe^{-Kx^{2}}dx$$

$$/* u := -Kx^{2}; \qquad du = -2Kxdx; \qquad xdx = \frac{du}{-2K}$$

$$\frac{1}{K} \int xe^{-Kx^{2}}dx = \frac{1}{K} \cdot \frac{1}{-2K}e^{-Kx^{2}} = \frac{1}{-2K^{2}}e^{-Kx^{2}}$$

$$*/$$

$$I_{3} = \left[-\frac{1}{2K^{2}}e^{-Kx^{2}} \right]_{0}^{\infty}$$

$$= -\frac{1}{2K^{2}}(0-1)$$

$$= \frac{1}{2K^{2}}$$

$$Var(X) = E[X^2] - E[X]^2$$

$$= \frac{1}{K} - \left(\sqrt{\frac{\pi}{4K}}\right)^2$$

$$= \frac{1}{K} - \frac{\pi}{4K}$$

$$= \left[\frac{4 - \pi}{4K}\right]$$

3

let $F_Y(a)$ be the cumulative distribution function of Y

$$F_Y(y) = P(Y \le y)$$

$$= P(KX^2 \le y)$$

$$= P(X \le \sqrt{\frac{y}{K}})$$

$$= 1 - e^{-K(\sqrt{y/K})^2}$$

$$= 1 - e^{-K(y/K)}$$

$$= 1 - e^{-y}$$

let $f_Y(x)$ be the probability density function of Y

$$f_Y(x) = \frac{d}{dy} (F_Y(y))$$

$$= \frac{d}{dy} (1 - e^{-y})$$

$$= (-1)(-e^{-y})$$

$$= e^{-y}$$

$$f_Y(x) = \begin{cases} e^{-y} & \text{if } y > 0\\ 0 & \text{otherwise} \end{cases}$$

 $\begin{array}{l} \text{Problem 3} \\ 1. \\ \text{mean} = E[X] \end{array}$

$$E[X] = \int_{-\infty}^{\infty} x f(x) dx$$

$$= \int_{0}^{\infty} x \left(\lambda e^{-\lambda x}\right) dx$$

$$= \lambda \int_{0}^{\infty} x e^{-\lambda x} dx$$
/* see calculations in next page */
$$= \lambda (I_{6})$$

$$= \lambda \left(\frac{1}{\lambda^{2}}\right)$$

$$= \boxed{\frac{1}{\lambda}}$$

$$I_{6} := \int_{0}^{\infty} x e^{-\lambda x} dx$$

$$u := x; \qquad du = dx; \qquad dv := e^{-\lambda x} dx$$

$$v = \int dv = \int e^{-\lambda x} dx$$

$$u_{2} := -\lambda x; \qquad du_{2} = -\lambda dx; \qquad dx = \frac{du_{2}}{-\lambda}$$

$$v = -\frac{1}{\lambda} e^{-\lambda x}$$

$$\int u dv = uv - \int v du$$

$$= x \left(-\frac{1}{\lambda} e^{-\lambda x} \right) + \int \left(-\frac{1}{\lambda} e^{-\lambda x} \right) dx$$

$$= -\frac{1}{\lambda} x e^{-\lambda x} - \frac{1}{\lambda} \int e^{-\lambda x} dx$$

$$u = -\lambda x; \qquad du = -\lambda dx; \qquad dx = \frac{du}{-\lambda}$$

$$I_{6} = \left[-\frac{1}{\lambda} x e^{-\lambda x} \right]_{0}^{\infty} + \left(\frac{1}{\lambda^{2}} \right) \left[e^{-\lambda x} \right]_{0}^{\infty}$$

$$= \left(-\frac{1}{\lambda} \right) (0 - 0) + \left(\frac{1}{\lambda^{2}} \right) (0 - 1)$$

$$= \frac{1}{\lambda^{2}}$$

2. variance = Var(X)

$$Var(X) = E[X^2] - E[X]^2$$

$$E[g(X)] = \int_{-\infty}^{\infty} g(x) f_X(x) dx$$

$$E[X^2] = \int_{-\infty}^{\infty} x^2 f(x) dx$$

$$= \int_{0}^{\infty} x^2 \left(\lambda e^{-\lambda x}\right) dx$$

$$= \lambda \int_{0}^{\infty} x^2 e^{-\lambda x} dx$$
/* see calculations in next page */
$$= \lambda (I_7)$$

$$= \lambda \left(\frac{2}{\lambda^3}\right)$$

$$= \frac{2}{\lambda^2}$$

$$Var(X) = E[X^{2}] - E[X]^{2}$$

$$= \frac{2}{\lambda^{2}} - \left(\frac{1}{\lambda}\right)^{2}$$

$$= \frac{2}{\lambda^{2}} - \frac{1}{\lambda^{2}}$$

$$= \left[\frac{1}{\lambda^{2}}\right]$$

$$I_7 := \int_0^\infty x^2 e^{-\lambda x} dx$$

$$u := x^2; \qquad du = 2x dx; \qquad dv := e^{-\lambda x} dx$$

$$v = \int dv = \int e^{-\lambda x} dx$$

$$u_2 := -\lambda x; \qquad du_2 = -\lambda dx; \qquad dx = \frac{du_2}{-\lambda}$$

$$v = -\frac{1}{\lambda} e^{-\lambda x}$$

$$\int u dv = uv - \int v du$$

$$= x^{2} \left(-\frac{1}{\lambda} e^{-\lambda x} \right) + \int \left(-\frac{1}{\lambda} e^{-\lambda x} \right) (2x dx)$$

$$= -\frac{1}{\lambda} x^{2} e^{-\lambda x} - \frac{2}{\lambda} \int x e^{-\lambda x} dx$$
/* from previous calculation of I_{6} , we know
$$\int x e^{-\lambda x} dx = -\frac{1}{\lambda} x e^{-\lambda x} + \frac{1}{\lambda^{2}} e^{-\lambda x} */$$

$$= -\frac{1}{\lambda} x^{2} e^{-\lambda x} - \frac{2}{\lambda} \left(-\frac{1}{\lambda} x e^{-\lambda x} + \frac{1}{\lambda^{2}} e^{-\lambda x} \right)$$

$$= -\frac{1}{\lambda} x^{2} e^{-\lambda x} + \frac{2}{\lambda^{2}} x e^{-\lambda x} - \frac{2}{\lambda^{3}} e^{-\lambda x}$$

$$= e^{-\lambda x} \left(-\frac{1}{\lambda} x^{2} + \frac{2}{\lambda^{2}} x - \frac{2}{\lambda^{3}} \right)$$

$$I_{7} = \left[e^{-\lambda x} \left(-\frac{1}{\lambda} x^{2} + \frac{2}{\lambda^{2}} x - \frac{2}{\lambda^{3}} \right) \right]_{0}^{\infty}$$

$$= \left(0 - (1) \left(-0 + 0 - \frac{2}{\lambda^{3}} \right) \right)$$

$$= \frac{2}{\lambda^{3}}$$

3. part 1

$$a := x$$

$$F(a) = P(X \le a)$$

$$= \int_{-\infty}^{a} f(x)dx$$

$$= \int_{0}^{a} (\lambda e^{-\lambda x}) dx$$

$$= \lambda \int_{0}^{a} e^{-\lambda x} dx$$

$$u := -\lambda x; \qquad du = -\lambda dx; \qquad dx = \frac{du}{-\lambda}$$

$$= -\left[e^{-\lambda x}\right]_{0}^{a}$$

$$= -\left(e^{-\lambda a} - 1\right)$$

$$= 1 - e^{-\lambda a}$$

$$= 1 - e^{-\lambda x}$$

$$F(x) = \begin{cases} 1 - e^{-\lambda x} & \text{if } x \ge 0\\ 0 & \text{otherwise} \end{cases}$$

complementary CDF:

$$P(X > x) = 1 - (1 - e^{-\lambda x})$$
$$= e^{-\lambda x}$$

part 2

$$P(X > s + t | X > t) = \frac{P((X > s + t) \cap (X > t))}{P(X > t)}$$

$$/* \text{ since } s > 0, \ t > 0 */$$

$$= \frac{P(X > s + t)}{P(X > t)}$$

$$= \frac{1 - P(X \le s + t)}{1 - P(X \le t)}$$

$$= \frac{1 - (1 - e^{-\lambda(s + t)})}{1 - (1 - e^{-\lambda t})}$$

$$= \frac{e^{-\lambda(s + t)}}{e^{-\lambda t}}$$

$$= e^{-\lambda s}$$

$$= P(X > s)$$

Problem 4

X is the random variable corresponding to the time of collapse (in million years)

1.

$$\begin{split} P(X \leq 1) &= 0.00000002 \\ &= 1 - e^{-\lambda(1)} \\ &= 1 - e^{-\lambda} \\ e^{-\lambda} &= 1 - 0.00000002 = 0.99999998 \\ -\lambda &= \ln(0.99999998) \\ \lambda &= -\ln(0.99999998) \\ \lambda &= \boxed{2.00000002 \cdot 10^{-8}} \end{split}$$

2.

$$\begin{split} E[X] &= \frac{1}{\lambda} \\ &= \frac{1}{2.00000002 \cdot 10^{-8}} \\ &= \boxed{49999999.5} \end{split}$$

3.

$$billion = 10^9$$

$$million = 10^6$$

$$1 \ billion = (10^3)(10^6) = 1000 \ million$$

$$3 \ billion = 3000 \ million$$

$$P(X \le 3000) = 1 - e^{-\lambda(3000)}$$

$$= 1 - e^{-3000\lambda}$$

$$= 1 - e^{-3000(2.00000002 \cdot 10^{-8})}$$

$$= 1 - 0.99994000179$$

$$= \boxed{0.00005999821}$$

4.

$$10 \ billion = 10000 \ million$$

$$P(X > 10000) = e^{-\lambda(10000)}$$

$$= e^{-(10000)\lambda}$$

$$= e^{-(10000)(2.00000002 \cdot 10^{-8})}$$

$$= \boxed{0.99980001999}$$

Problem 5

let A be the event: "a machine has a failure within the first 5 years of operation"

let B be the event: "a machine goes permanently out of order"

$$P(A) = 0.3$$

 $P(A^C) = 1 - 0.3 = 0.7$
 $P(B|A) = 0.75$
 $P(B|A^C) = 0.4$

1.

$$P(B) = \sum_{i} P(B|A_{i})P(A_{i})$$

$$= P(B|A)P(A) + P(B|A^{C})P(A^{C})$$

$$= (0.75)(0.3) + (0.4)(0.7)$$

$$= \boxed{0.505}$$

2.

$$P(A^{C}|B) = \frac{P(A^{C} \cap B)}{P(B)}$$

$$P(A^{C} \cap B) = P(B \cap A^{C}) = P(B|A^{C})P(A^{C})$$

$$P(A^{C}|B) = \frac{P(B|A^{C})P(A^{C})}{P(B)}$$

$$= \frac{(0.4)(0.7)}{0.505}$$

$$= \boxed{0.55445544554}$$

3.

let $p_X(a)$ be the probability mass function for X p := P(A) = 0.31 - p = 1 - 0.3 = 0.7

$$\binom{10}{a}(1-p)^{10-a}p^a = \binom{10}{a}(0.7)^{10-a}(0.3)^a$$

$$p_X(a) = \begin{cases} \binom{10}{a}(0.7)^{10-a}(0.3)^a & \text{if } a \in [0, 10] \cap \mathbb{N} \\ 0 & \text{otherwise} \end{cases}$$

4. part 1 expected value = E[X] let n be the number of trials

$$E[X] = \sum_{i} a_{i} P(X = a_{i})$$

$$= \sum_{a=0}^{10} a \binom{10}{a} (0.7)^{10-a} (0.3)^{a}$$
/* see calculations in next page */
$$= \boxed{3}$$

alternatively:

$$E[X] = np$$

$$= 10(0.3)$$

$$= \boxed{3}$$

```
/* \ calculation \ of \ \sum_{a=0}^{10} a \binom{10}{a} (0.7)^{10-a} (0.3)^a \ */
#include <stdio.h>
#include <math.h>
int fac (int n)
     int ret = 1;
     for(int i = 2; i \le n; i++)
          ret = ret * i;
     return ret;
}
int ncr(int n, int r)
     return fac(n) / (fac(r) * fac(n - r));
void exp_x()
     double sum = 0;
     for (int a = 0; a <= 10; a++)
     {
          sum += a * ncr(10, a)
                     * pow(0.7, 10 - a) * pow(0.3, a);
     printf ("E[X] = \%0.10 \,\mathrm{f} \,\mathrm{n}", sum);
}
int main()
     \exp_{-x}();
     return 0;
}
```

```
variance = Var(X)
                        Var(X) = E[X^2] - E[X]^2
                  E[g(X)] = \sum_{i} g(a_i)P(X = a_i)
                    E[X^2] = \sum_{i} a_i^2 P(X = a_i)
                           = \sum_{a=0}^{10} a^2 \binom{10}{a} (0.7)^{10-a} (0.3)^a
                          /* see calculations below */
                           = 11.1
/* the calculation of \sum_{a=0}^{10} a^2 \binom{10}{a} (0.7)^{10-a} (0.3)^a
uses the exp_x_squared() function,
which calls the same fac()
and ncr() described in part 1*/
void exp_x_squared()
     double sum = 0;
     for (int a = 0; a <= 10; a++)
          sum += a * a * ncr(10, a)
                      * pow(0.7, 10 - a) * pow(0.3, a);
```

part 2

}

printf (" $E[X^2] = \%0.10 \,\mathrm{f} \,\mathrm{n}$ ", sum);

$$Var(X) = E[X^{2}] - E[X]^{2}$$

$$= 11.1 - (3)^{2}$$

$$= 11.1 - 9$$

$$= 2.1$$

alternatively:

$$Var(X) = np(1 - p)$$

$$= (10)(0.3)(1 - 0.3)$$

$$= (3)(0.7)$$

$$= 2.1$$