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AI1103: Assignment 2

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Download all python codes from

https://github.com/yuvrajshekhawat1989/ Assignment-2/tree/main/Codes

and latex-tikz codes from

https://github.com/yuvrajshekhawat1989/ Assignment-2.git

GATE EC 2008 (PROBLEM 29)

 $P_x(x) = Me^{-2|x|} + Ne^{-3|x|}$ is the probability density function for the real random variable X, Over the entire x axis. M and N are both positive real numbers. Find The equation relating M and N

Solution 29

$$P_x(x) \ge 0 \tag{0.0.1}$$

$$\int_{-\infty}^{\infty} P_x(x) dx = 1 \qquad (0.0.2)$$

$$\int_{-\infty}^{\infty} (Me^{-2|x|} + Ne^{-3|x|}) dx = 1$$
 (0.0.3)

(Since this is an even function)

$$2\int_0^\infty (Me^{-2|x|} + Ne^{-3|x|}) dx = 1$$
 (0.0.4)

$$2\int_0^\infty (Me^{-2x} + Ne^{-3x}) dx = 1 ag{0.0.5}$$

$$2(M\frac{e^{-2x}}{-2} + N\frac{e^{-3x}}{-3})\Big|_0^\infty dx = 1$$
 (0.0.6)

$$2(0 - (\frac{M}{-2} + \frac{N}{-3})) = 1 \tag{0.0.7}$$

$$2(\frac{M}{2} + \frac{N}{3}) = 1\tag{0.0.8}$$

 $M + \frac{2N}{3} = 1\tag{0.0.9}$