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AI1103: Assignment 2

Yuvraj Singh Shekhawat-CS20BTECH11057

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

We know that $p_X(x) \ge 0$.

Theorem 1. The integral of probability density function over the continuous random variable is equal to 1.

$$\int_{-\infty}^{\infty} p_X(x) \ dx = 1 \tag{0.0.1}$$

$$\int_{-\infty}^{\infty} \left(M e^{-2|x|} + N e^{-3|x|} \right) dx = 1 \tag{0.0.2}$$

(Since $Me^{-2|x|} + Ne^{-3|x|}$ is an even function)

$$2\int_0^\infty \left(Me^{-2|x|} + Ne^{-3|x|}\right) dx = 1 \tag{0.0.3}$$

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

$$2\left(M\frac{e^{-2x}}{-2} + N\frac{e^{-3x}}{-3}\right)\Big|_0^\infty dx = 1$$
 (0.0.5)

$$2\left(0 - \left(\frac{M}{-2} + \frac{N}{-3}\right)\right) = 1\tag{0.0.6}$$

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

The equation when rearranged properly gives us the desired connection beteen M and N which is $M + \frac{2N}{3} = 1$