

ECS 315: In-Class Exercise # 17

Instructions

1. Separate into groups of no more than three persons. **The group cannot be the same as any of your former groups after the midterm.**
2. **Write down all the steps** that you have done to obtain your answers. You may not get full credit even when your answer is correct without showing how you get your answer.
3. **Do not panic.**

Date: **13 / 11 / 2018**

Name

ID (last 3 digits)

Prapun

5 5 5

In this question, we consider two distributions for a random variable X . In part (a), which corresponds to the second column in the table below, X is a **discrete** random variable with its pmf specified in the first row. In part (b), which corresponds to the third column, X is a **continuous** random variable with its pdf specified in the first row.

| | | |
|---------------------|--|---|
| | $p_X(x) = \begin{cases} cx^2, & x \in \{1, 3\}, \\ 0, & \text{otherwise.} \end{cases}$ | $f_X(x) = \begin{cases} cx^2, & x \in (1, 3), \\ 0, & \text{otherwise.} \end{cases}$ |
| Find c | $\begin{aligned} \sum = 1 : & p_X(1) + p_X(3) = 1 \\ & c1^2 + c3^2 = 1 \\ & 10c = 1 \\ & c = \frac{1}{10} \end{aligned}$ | $\begin{aligned} \int_{-\infty}^{\infty} f_X(x) dx &= \int_1^3 cx^2 dx = c \frac{x^3}{3} \Big _1^3 \\ &= 9c - \frac{c}{3} = c \frac{26}{3} \\ \text{"} \int = 1 \text{" : } & c \frac{26}{3} = 1 \Rightarrow c = \frac{3}{26} \approx 0.1154 \end{aligned}$ |
| Find $P[X = 1]$ | $P[X = 1] = p_X(1) = cx^2 \Big _{x=1} = c = \frac{1}{10}$ | <p>Method 1: X is a continuous RV. $P[X = \kappa] = 0$ for any κ. Therefore, $P[X = 1] = 0$.</p> <p>Method 2: X is a continuous RV. $P[X = 1] = \int_1^1 f_X(x) dx = \int_1^1 cx^2 dx = c \frac{x^3}{3} \Big _1^1 = 0$</p> |
| Find $P[1 < X < 2]$ | <p>The possible values of this RV are 1 and 3. So, there is no possible value in the open interval $(1, 2)$. Therefore, $P[1 < X < 2] = 0$</p> | $\begin{aligned} P[1 < X < 2] &= \int_1^2 f_X(x) dx = \int_1^2 cx^2 dx \\ &= c \frac{x^3}{3} \Big _1^2 = \frac{c}{3} (2^3 - 1^3) = \frac{7c}{3} \\ &= \frac{7}{3} \times \frac{3}{26} = \frac{7}{26} \approx 0.2692 \end{aligned}$ |
| Find $P[X > 2]$ | <p>Again, the possible values of this RV are 1 and 3. Only "3" satisfies the condition "> 2". Therefore, $P[X > 2] = p_X(3) = cx^2 \Big _{x=3} = 9c = \frac{9}{10}$</p> | <p>Method 1: $\begin{aligned} P[X > 2] &= \int_2^3 f_X(x) dx = \int_2^3 cx^2 dx \\ &= c \frac{x^3}{3} \Big _2^3 = \frac{c}{3} (3^3 - 2^3) = c \frac{19}{3} \\ &= \frac{3}{26} \times \frac{19}{3} = \frac{19}{26} \approx 0.7308 \end{aligned}$</p> <p>Method 2: Consider the following partition of Ω: $\Omega = [X \leq 1] \cup [1 < X < 2] \cup [X = 2] \cup [X > 2]$</p> |

By finite additivity, we have

$$P(\Omega) = P[X \leq 1] + P[1 < X < 2] + P[X = 2] + P[X > 2]$$

$$1 = 0 + \frac{7}{26} + 0 + P[X > 2]$$

$$\Rightarrow P[X > 2] = 1 - \frac{7}{26} = \frac{19}{26}$$