

ECS 315: In-Class Exercise # 23 - Sol

Instructions

1. Separate into groups of no more than three students each. **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: <u>19</u> / <u>11</u> / 2019			
Name			ID (last 3 digits)
Prapun			5 5 5

Random variables X and Y have the following joint pmf

$$p_{X,Y}(x,y) = \begin{cases} c(x+y)^2, & x \in \{-1, 2\} \text{ and } y \in \{0, -3\}, \\ 0, & \text{otherwise.} \end{cases}$$

a) Find c

$$\begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} -1 & -4 \\ 2 & -1 \end{bmatrix} \\
 2 & \begin{bmatrix} c & 16c \\ 4c & c \end{bmatrix}
 \end{array}
 \end{array}
 \Rightarrow c(x+y)^2
 \begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} c & 16c \\ 4c & c \end{bmatrix} \\
 2 & \begin{bmatrix} c & 16c \\ 4c & c \end{bmatrix}
 \end{array}
 \end{array}
 \end{array}
 \quad \sum_x \sum_y p_{X,Y}(x,y) = c + 16c + 4c + c = 22c$$

$$1 = 22c$$

$$c = \frac{1}{22}$$

b) Find the joint pmf matrix $\mathbf{P}_{X,Y}$

$$\begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} c & 16c \\ 4c & c \end{bmatrix} \\
 2 & \begin{bmatrix} c & 16c \\ 4c & c \end{bmatrix}
 \end{array}
 \end{array}
 \Rightarrow \mathbf{P}_{X,Y}
 \begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix} \\
 2 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix}
 \end{array}
 \end{array}
 =
 \begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} \frac{1}{22} & \frac{8}{11} \\ \frac{2}{11} & \frac{1}{22} \end{bmatrix} \\
 2 & \begin{bmatrix} \frac{1}{11} & \frac{1}{22} \end{bmatrix}
 \end{array}
 \end{array}$$

c) Find $P[X > Y]$.

We circle green the elements whose $x > y$.

$$\begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix} \\
 2 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix}
 \end{array}
 \end{array}
 \Rightarrow P[X > Y] = \frac{16 + 4 + 1}{22} = \frac{21}{22} \approx 0.9545$$

d) Find the pmf $p_X(x)$ and the pmf $p_Y(y)$.

$$\begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix} \\
 2 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix}
 \end{array}
 \end{array}
 \xrightarrow{\Sigma}
 \begin{array}{c}
 \frac{17}{22} \\
 \frac{5}{22}
 \end{array}
 \Rightarrow p_Y(y) = \begin{cases} \frac{5}{22}, & y = 0, \\ \frac{17}{22}, & y = -3, \\ 0, & \text{otherwise} \end{cases}$$

$$\begin{array}{c}
 \begin{array}{c|cc}
 x \setminus y & 0 & -3 \\
 -1 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix} \\
 2 & \begin{bmatrix} \frac{1}{22} & \frac{16}{22} \\ \frac{4}{22} & \frac{1}{22} \end{bmatrix}
 \end{array}
 \end{array}
 \xrightarrow{\Sigma}
 \begin{array}{c}
 \frac{17}{22} \\
 \frac{5}{22}
 \end{array}
 \Rightarrow p_X(x) = \begin{cases} \frac{17}{22}, & x = -1, \\ \frac{5}{22}, & x = 2, \\ 0, & \text{otherwise} \end{cases}$$