## EES 315: In-Class Exercise # 20

Date: 13 / 11 / 2020

Name

ID (last 3 digits)

## **Instructions**

- Work alone or in a group of no more than three students. The group cannot be the same as any of your former groups after the midterm.
- Only one submission is needed for each group.
- You have two choices for submission:
  - (a) Online submission via Google Classroom
    - PDF only.
    - Only for those who can directly work on the posted files using devices with pen input.
    - Paper size should be the same as the posted file.
    - No scanned work, photos, or screen capture.
    - Your file name should start with the 10-digit student ID of one member.
    - (You may add the IDs of other members, exercise #, or other information as well.)
  - (b) Hardcopy submission
- 4. Do not panic.
- 1. Continue from the previous exercise.

Find  $\mathbb{E}[X^2]$  and Var[X] for the random variable X defined in each part below:

| $p_{X}(x)$  | $\mathbb{E}[X]$ | $\mathbb{E}ig[X^2ig]$   | Var[X]   |
|---|-----------------|---|--|
| $p_{x}(x) = \begin{cases} \frac{1}{6}x^{2}, & x \in \{-1,1,2\}, \\ 0, & \text{otherwise.} \end{cases}$ $\frac{x}{-1} = \frac{\frac{1}{6}}{\frac{1}{6}}$ $\frac{1}{2} = \frac{\frac{2}{3}}{3}$ | $\frac{4}{3}$   | $= \sum_{x} x^{2} p_{X}(x)$ $= \left( (-1)^{2} \times \frac{1}{6} \right) + \left( 1^{2} \times \frac{1}{6} \right) + \left( 2^{2} \times \frac{2}{3} \right)$ $= \frac{1}{6} + \frac{1}{6} + \frac{8}{3} = \frac{9}{3} = 3.$ | $= \mathbb{E}[X^{2}] - (\mathbb{E}X)^{2}$ $= 3 - \left(\frac{4}{3}\right)^{2} = \frac{11}{9}$ $\approx 1.2222$ |
| $p_{X}(x) = \begin{cases} 0.4, & x = -1, 1, \\ 0.2, & x = 2, \\ 0, & \text{otherwise.} \end{cases}$ $\frac{x}{-1} \frac{p_{X}(x)}{0.4}$ $\frac{1}{2} \frac{0.4}{0.2}$                         | 0.4             | $= \sum_{x} x^{2} p_{X}(x)$ $= ((-1)^{2} \times 0.4) + (1^{2} \times 0.4) + (2^{2} \times 0.2)$ $= 0.4 + 0.4 + 0.8$ $= 1.6 = \frac{8}{5}$   | $= \mathbb{E}[X^2] - (\mathbb{E}X)^2$ $= 1.6 - (0.4)^2$ $= 1.44 = \frac{36}{25}$                               |