EE 325 Section 2 Homework Assignment 1

Due date: January, 31th, 2012

☺☺Announcement: QUIZ 1 is on January 27th, 2012 (Thursday) ☺☺

1. Find the answers following questions

   a. $\sum_{i=1}^{5}(a+bx_i)$

   b. $\sum_{y=0}^{5} f(x+y)$

   c. $\sum_{i=1}^{10} i^2$

   d. $\sum_{x=1}^{2}\sum_{y=2}^{3}(2x+y)$

2. Given X is discrete random variable. The probability distribution function (PDF) of this variable is shown in the table

X	-2	-1	0	1	2	3	4
$f(x)$	0.5b	b	2.25b	2b	1.5b	0.5b	0.25b

   when b is constant number

   a. Find the value of b
   b. Find the answer for $P(X \le 2)$
   c. Find the answer for $P(-2 \le X \le 3)$
   d. Find the answer for $\mathrm{P}(\mathrm{X} \ge 1)$

3. Given X is continuous random variable. The probability distribution function (PDF) of this variable is

   $$f(x) = -\frac{1}{9}x + \frac{6}{9}, 0 \le x \le 3$$

   a. Plot graph for $f(x)$
   b. Find the answer for $P\left(1 \le X \le 3\right)$
   c. Find the answer for $P\left(X \ge 2\right)$
   d. Find the expected value of X

4. Let random variable X be the outcome of throwing one dice and random variable Y be the outcome of tossing one coin. Coin has two sided that has valued 1 and 0.
   a. Construct the joint probability distribution function (PDF) table of X and Y
   b. Find the marginal probability distribution function (PDF) of X
   c. Find the marginal probability distribution function (PDF) of Y
   d. Find the conditional probability distribution function (PDF) of X given Y is equal to 1
   e. Find the expected value of X given Y is equal to 1
   f. Find the variance of X given Y is equal to 1

5. If X_1, X_2, X_3 is a random sample from a population with mean u and variance σ^2. X_1, X_2, X_3 are not independent

   $Cov(X_1, X_2) = Cov(X_1, X_3) = Cov(X_2, X_3) = \frac{1}{4}\sigma^2$

   $\bar{X}$ is estimator used to estimate mean value. $\bar{X} = \frac{1}{3}(X_1 + X_2 + X_3)$

   Find $E(\bar{X})$ and $\text{var}(\bar{X})$

6. Given X_1, X_2, X_3, X_4 are independent identically distributed random variables from population with mean u and variance σ^2. $\bar{X}$ is estimator used to estimate mean value. $\bar{X} = \frac{1}{4}(X_1 + X_2 + X_3 + X_4)$

   a. Find $E(\bar{X})$ and $\text{var}(\bar{X})$ in term of μ and σ

   b. Given $\tilde{X} = \frac{1}{8}X_1 + \frac{1}{4}X_2 + \frac{1}{8}X_3 + \frac{1}{2}X_4$ is another estimator of μ. Show that $\tilde{X}$ is an unbiased estimator of u

   c. Between $\bar{X}$ and $\tilde{X}$, which one is the better estimator for μ? Why?