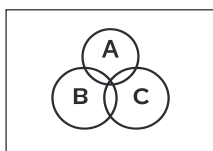
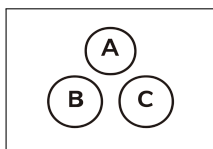


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Discrete Distribution Uniform Variable

H

$$X = \{2, 4, 6, 8\}$$



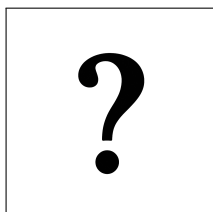
$$P(X = x) = \frac{1}{4}$$

$$E(X) = \sum_x xP(X = x) = \frac{1}{4}(2 + 4 + 6 + 8) = \frac{20}{4} = 5$$

$$E(X^2) = \sum_x x^2P(X = x) = \frac{1}{4}(2^2 + 4^2 + 6^2 + 8^2) = \frac{1}{4}(4 + 16 + 36 + 64) = \frac{120}{4} = 30$$

$$\text{Var}(X) = E(X^2) - [E(X)]^2 = 30 - 25 = 5$$

$$E(3X - 1) = 3E(X) - 1 = 3(5) - 1 = 14$$



$$X = \{a, \dots, b\}$$

$$E(X) = 6.5$$

$$\text{Var}(X) = 5.25$$

$$a + b = 13$$

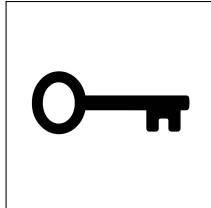
$$a = ?$$

$$b = ?$$

18

Discrete Distribution
Uniform Variable

H



$$\begin{aligned}
 X &= \{a, \dots, b\} \\
 E(X) &= 6.5 \\
 \text{Var}(X) &= 5.25 \\
 a + b &= 13 \\
 a &= ? \\
 b &= ?
 \end{aligned}$$

$$\begin{aligned}
 E[X] &= \frac{a+b}{2} = 6.5 \\
 a + b &= 13
 \end{aligned}$$

$$\begin{aligned}
 N &= b - a + 1 \\
 \text{Var}(X) &= \frac{N^2 - 1}{12} = 5.25 \\
 N^2 - 1 &= 5.25 \times 12 = 63 \\
 N^2 &= 64 \\
 N &= 8.
 \end{aligned}$$

$$\begin{aligned}
 N &= b - a + 1 \\
 b - a + 1 &= 8 \\
 b - a &= 7 \\
 a + b &= 13 \\
 b - a &= 7 \\
 2b &= 20 \\
 b &= 10 \\
 a &= 13 - b = 3
 \end{aligned}$$