ELEC 533 Homework 5

Due date: In class on Wednesday, October 15, 2003

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19. The random variable Y represents the number of file requests arriving at a server in a given time. Let X denote the popularity of files in the following sense: if the popularity of all files was equal, say $X = a$ for all files, then Y would be Poisson with mean a. In reality, the popularity X of files varies on a server and has to be taken as a random variable. Still, conditioned on $X = a$ the number of arrivals will be Poisson, i.e., $Y|X = a$ is Poisson with mean a. To summarize the above the following is all you really need to know to solve this problem: The conditional distribution of Y given X is given by

$$P[Y = k|X = a] = \frac{e^{-a}a^k}{k!}$$

For simplicity[1] we assume here that X is a uniform random variable as in

$$f_X(x) = \begin{cases} 1/5 & 0 \le x \le 5 \\ 0 & \text{else} \end{cases}$$

Obviously, Y is not Poisson. Find the unconditional distribution $P[Y = k]$ using the Law of Total Probability

$$P[Y = k] = \int_{-\infty}^{\infty} P[Y = k|X = x] f_X(x) dx$$

- *Hint :* Use integration by parts to establish a recursive formula which allows to compute $P[Y = k]$ from $P[Y = k - 1]$. Compute $P[Y = 0]$ explicitly. Putting the two together gives an explicit expression for $P[Y = k]$.

20. Consider the experiment of tossing three coins independently. The outcomes are then $\omega = (\omega_1, \omega_2, \omega_3) \in \Omega = \{0, 1\}^3$, where ω_n is the outcome of the n-th toss, $\omega_n = 1$ for heads, $\omega_n = 0$ for tails. Let $X_1(\omega) = \omega_1$, $X_2(\omega) = \omega_2$, $X_3(\omega) = \omega_3$, $Y = X_1 + X_2$ and $Z = X_1 + X_2 + X_3$.

    (a) Compute $\mathbb{E}[Z|Y]$.

    (b) Using the conditional probability law $P[Z = n|X_1 = x_1 \text{ and } X_2 = x_2]$ we define the conditional expectation in the usual (intuitive) way as

    $$\mathbb{E}[Z|X_1 = x_1, X_2 = x_2] := \sum_n n \cdot P[Z = n|X_1 = x_1, X_2 = x_2].$$

    Compute this expression as a function $h(x_1, x_2)$. We set $\mathbb{E}[Z|X_1, X_2] = h(X_1, X_2)$.

    (c) Show that $\mathbb{E}[Z|Y] = \mathbb{E}[Z|X_1, X_2]$. This means that Y gives the same information towards predicting Z as X_1 and X_2.

    (d) Compute $\mathbb{E}[Z|X_1]$.

    (e) Consider the random variable $U = \mathbb{E}[Z|X_1, X_2]$. Compute $\mathbb{E}[U|X_1]$. Compare with 20d.

    (f) Compute the variance of the random variables $Z - \mathbb{E}[Z|X_1]$ and $Z - \mathbb{E}[Z|X_1, X_2]$ and compare them. This illustrates that the variance of error grows as we take a guess at Z with less knowledge.

21. (a) Let $X \simeq \text{Poiss}(\lambda)$ (see Homework problem 2 (b)). Compute the characteristic function Φ_X of X.

    (b) Let $X_1 \simeq \text{Poiss}(\lambda_1)$ and $X_2 \simeq \text{Poiss}(\lambda_2)$ be independent r.v.'s. Show that $X_1 + X_2 \simeq \text{Poiss}(\lambda_1 + \lambda_2)$. Thus, the sum of two independent Poisson r.v.'s is also Poisson. (HINT: Use the characteristic function.)

    (c) Let $X \simeq \exp(\lambda)$ (see Homework problem 2 (c)). Compute the characteristic function Φ_X of X.

    (d) Is the sum of two independent exponential r.v.'s an exponential r.v.?

22. Let X and Y be standard jointly Gaussian r.v.'s ($\mu_X = \mu_Y = 0$, $\sigma_X = \sigma_Y = 1$, $\rho(X, Y) = \rho$). Show that $Y|X = a$ is a Gaussian of mean $\rho \cdot a$ and variance $(1 - \rho^2)$. Compute $\mathbb{E}[Y|X]$.

[1] A more realistic assumption would be a Zipf law for X, i.e., a power law decay for the density of X.