

## 6 Probability Models of Derived Random Variables

Derived random variables  $Z$  can be created from random variables  $X$  and  $Y$  by choosing a function  $g$  and applying it to  $X$  and  $Y$ . The probability model of  $Z$  is determined by the function  $g$  as follows:

$$Z = g(X, Y)$$
$$f_Z(z) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) \cdot \delta(z - g(x, y)) \, dx \, dy$$

where  $f(x, y)$  is the joint PDF of the random variables  $X$  and  $Y$ ,  $f_Z(z)$  is the PDF of the random variable  $Z$ , and  $\delta(z - g(x, y))$  is the Dirac delta function.

### PMF of a Function of Two Discrete Random Variables

The PMF of a function of two discrete random variables is the probability mass function of the function when the random variables are allowed to take on all possible values. For example, if we defined the derived random variable  $W = g(X, Y)$ , the PMF of  $W$  is as follows:

$$P_W(w) = \sum_{(x,y) \text{ s.t. } g(x,y)=w} P_{X,Y}(x, y)$$

where  $P_{X,Y}(x, y)$  is the joint PMF of the random variables  $X$  and  $Y$ , and  $g(x, y)$  is some function of the random variables  $X$  and  $Y$ .

### Functions Yielding Continuous Random Variables

Functions that yield continuous random variables are functions that take on a continuous range of values. The most common examples of functions that yield continuous random variables are functions that are defined on the real line. If we wanted to find the PDF of  $W = g(X)$ , where  $W$  is a continuous function of some continuous random variable  $X$ , we would follow a two step process:

1. Find the CDF of  $W$ ,  $F_W(w) = P\{W \leq w\}$ .
2. Differentiate  $F_W(w)$  to find the PDF of  $W$ ,  $f_W(w) = \frac{d}{dw} F_W(w)$ .

This two step process will always work. However, it tends to be easiest only when  $g(X)$  happens to be a linear function of  $X$ .

If  $W = aX$ , where  $a > 0$ , then:

- $F_W(w) = F_X(\frac{w}{a})$  and  $f_W(w) = \frac{1}{a} f_X(\frac{w}{a})$ .
- If  $X$  is Uniform( $b, c$ ), then  $W$  is Uniform( $ab, ac$ ).
- If  $X$  is Exponential( $\lambda$ ), then  $W$  is Exponential( $\frac{\lambda}{a}$ ).
- If  $X$  is Erlang( $n, \lambda$ ), then  $W$  is Erlang( $n, \frac{\lambda}{a}$ ).
- If  $X$  is Gaussian( $\mu, \sigma$ ), then  $W$  is Gaussian( $a\mu, a\sigma$ ).

If  $W = X + b$ , then:

- $F_W(w) = F_X(w - b)$  and  $f_W(w) = f_X(w - b)$ .

# Introduction To Probability Models Chapter 6 Solutions

**Scott John Cain**



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