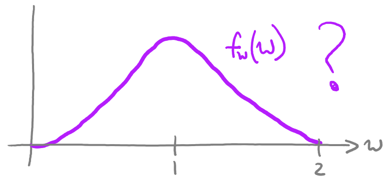
1. Let X and Y be independent uniform variables on $[0,1]$, and let $W = X + Y$.

(a) What do you think the pdf of W will look like? Make a guess. Draw a sketch.

We know $0 \le W \le 2$.

Possibly the pdf of W looks like:



(b) Use convolution to find a formula for the pdf of W.

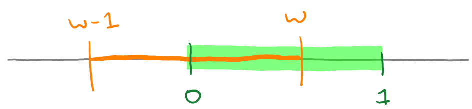
$$f_W(w) = \int_{-\infty}^{\infty} f_X(x)\, f_Y(w-x)\, dx$$

$f_X(x) = 1$ if $0 \le x \le 1$

$f_Y(w-x) = 1$ if $0 \le w-x \le 1$, $w-1 \le x \le w$

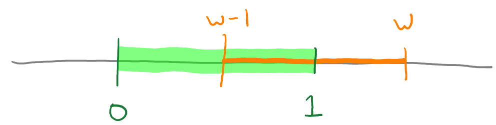
If both conditions are true, then integrand is 1; else integrand is 0.

If $0 \le w \le 1$:



$$f_W(w) = \int_0^w 1\, dx = w$$

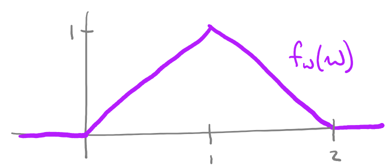
If $1 \le w \le 2$:



$$f_W(w) = \int_{w-1}^{1} 1\, dx = w - (w-1) = 2 - w$$

The density of W is:

$$f_W(w) = \begin{cases} w & \text{if } 0 \le w \le 1 \\ 2-w & \text{if } 1 \le w \le 2 \\ 0 & \text{otherwise} \end{cases}$$



2. Use convolution to write an integral that gives the pdf of the sum of three independent Unif[0,1] random variables. How could you evaluate the integral?

Let $T = X_1 + X_2 + X_3$, $X_i \sim \text{Unif}[0,1]$

$$f_T(t) = \int_0^3 f_X(x)\, f_W(t-x)\, dx$$

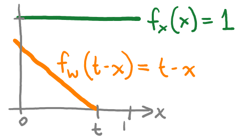
Piecewise functions make this tricky to integrate. Use Mathematica.

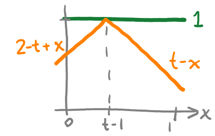
Unif[0,1] pdf

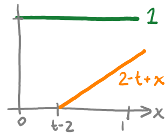
pdf of $X+Y$ from #1(b)

If you want to do the integral by hand, here are the details:

$$f_T(t) = \begin{cases} \int_0^t (t-x)\,dx = \frac{1}{2}t^2, & \text{if } 0 \le t < 1 \\ \int_0^{t-1} (2-t+x)\,dx + \int_{t-1}^1 (t-x)\,dx = 3t - t^2 - \frac{3}{2}, & \text{if } 1 \le t < 2 \\ \int_{t-2}^1 (2-t+x)\,dx = \frac{1}{2}t^2 - 3t + \frac{9}{2}, & \text{if } 2 \le t \le 3 \end{cases}$$







3. Let $X_k \sim N(k, 1)$ for $k \in \{1, 2, \dots, m\}$, and suppose all of the X_k are independent.

(a) What is the distribution of $X_1 + X_2 + \cdots + X_m$?

$N(\mu, \sigma)$ has mgf $\exp(\mu t + \sigma^2 t^2/2)$

$$M_{X_k}(t) = \exp\left(kt + t^2/2\right)$$

$$M_{X_1 + \cdots + X_m}(t) = \exp(t + t^2/2)\exp(2t + t^2/2)\cdots\exp(mt + t^2/2) = \exp\left((1+2+\cdots+m)t + m\,t^2/2\right) = \exp\left(\frac{m(m+1)}{2}t + m\frac{t^2}{2}\right)$$

Thus, $X_1 + \cdots + X_m \sim N\left(\frac{m(m+1)}{2}, \sqrt{m}\right)$.

(b) What is the distribution of $X_1 + 2X_2 + \cdots + mX_m$?

$$M_{kX_k}(t) = M_{X_k}(kt) = \exp\left(k^2 t + \frac{k^2 t^2}{2}\right)$$

$$M_{X_1 + 2X_2 + \cdots + mX_m}(t) = \exp(t + t^2/2)\exp(4t + 4t^2/2)\cdots\exp(m^2 t + m^2 t^2/2) = \exp\left((1+4+\cdots+m^2)t + (1+4+\cdots+m^2)t^2/2\right)$$

$$= \exp\left(St + St^2/2\right), \quad \text{where} \quad S = 1 + 4 + \cdots + m^2 = \frac{m(m+1)(2m+1)}{6}$$

so the sum is $N(S, \sqrt{S})$.

4. Use moment generating functions to justify the following statements.

(a) The sum of n independent exponential random variables with common parameter λ has a gamma distribution with parameters $\alpha = n$ and $\beta = \frac{1}{\lambda}$.

Let $X_1, X_2, \dots, X_n$ be independent $\mathrm{Exp}(\lambda)$ random variables and $Y = X_1 + X_2 + \cdots + X_n$.

exponential mgf: $M_{X_i}(t) = \dfrac{\lambda}{\lambda - t}$ for $t < \lambda$

Then $M_Y(t) = M_{X_1}(t)\, M_{X_2}(t) \cdots M_{X_n}(t)$

$$= \left(\frac{\lambda}{\lambda - t}\right)\left(\frac{\lambda}{\lambda - t}\right)\cdots\left(\frac{\lambda}{\lambda - t}\right) = \left(\frac{\lambda}{\lambda - t}\right)^n = \frac{1}{\left(1 - \frac{t}{\lambda}\right)^n}$$

mgf of Gamma$\left(\alpha = n,\ \beta = \frac{1}{\lambda}\right)$

Thus, $Y \sim \text{Gamma}\left(\alpha = n,\ \beta = \frac{1}{\lambda}\right)$.

(b) The sum of n independent geometric random variables with common parameter p has a negative binomial distribution with parameters $r = n$ and p.

Let $X_1, X_2, \ldots, X_n$ be independent Geom(p) random variables and $Y \sim X_1 + X_2 + \cdots + X_n$.

Geometric mgf: $M_{X_i}(t) = \dfrac{pe^t}{1 - (1-p)e^t}$

Then $M_Y(t) = M_{X_1}(t)\, M_{X_2}(t) \cdots M_{X_n}(t) = \left(\dfrac{pe^t}{1 - (1-p)e^t}\right)^n$,

which is the mgf of a negative binomial distribution with parameters $r = n$ and p.