

Definition:

A discrete random variable X is said to have a uniform distribution on n point s, $\{x_1, x_2, ..., x_n\}$, if its p.m.f. is given by:

$$f(x) = \frac{1}{n}, x = x_1, x_2, \dots, x_n$$
$$= 0 , otherwise$$

In particular, if $x_i = i$; $i = 1, 2, \dots, n$, p.m.f. will be

$$f(x) = \frac{1}{n}, x = 1, 2, \dots, n$$

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The number of points that shows up in rolling a fair die follows uniform distribution with p.m.f

$$f(x) = \frac{1}{6}, x = 1, 2, ..., 6$$

= 0, otherwise

The cumulative distribution function of X is given by

$$F(x) = P(X \le k) = \frac{k}{n}$$

k being the number of variate values smaller than or equal to

$$x; k = 0,1,...,n.$$

MEAN AND VARIANCE

The mean and variance of the uniform random variable assumin g the values x_1, x_2, \dots, x_n are as follows:

Mean,
$$\mu = E(X) = \sum_{i=1}^{n} x_i \cdot \frac{1}{n} = \bar{x}$$

Variance,
$$\sigma^2 = V(X) = E(X^2) - E^2(X)$$

$$= \sum_{i=1}^{n} x_i^2 \cdot \frac{1}{n} - \overline{x}^2 = \frac{1}{n} \sum_{i=1}^{n} (x_i - \overline{x})^2$$

If
$$x_i = i$$
; $i = 1, 2, ..., n$; then $\mu = E(X) = \frac{n+1}{2}$ and

$$\sigma^2 = V(X) = \frac{(n+1)(2n+1)}{6} - \left(\frac{n+1}{2}\right)^2 = \frac{n^2 - 1}{12}$$

S tan dard deviation =
$$\sigma = \sqrt{V(X)} = +\sqrt{\frac{n^2-1}{12}}$$
.

Problem:

Suppose that a discrete random variable X assumin g the values 0, 5, 10, 15, 20, 25, 30 follows uniform distrubution.

Obtain the probability that X takes the value: -

i) 0, *ii*) 2, *iii*) less than 10, *iv*) 10 or less, *v*) 10 or more, *vi*) less than 5.5.

What are the mean and s tan dard deviation of the distribution?

Solution:

$$P(X=x) = \frac{1}{7}, \forall x$$

i)
$$P(X = 0) = \frac{1}{7}$$
, ii) $P(X = 2) = \frac{1}{7}$

iii)
$$P(X < 10) = P(X = 0) + P(X = 5) = \frac{2}{7}$$

iv)
$$P(X \le 10) = P(X = 0) + P(X = 5) + P(X = 10) = \frac{3}{7}$$

v)
$$P(X \ge 10) = 1 - P(X < 10) = 1 - \frac{2}{7} = \frac{5}{7}$$

vi)
$$P(X < 5.5) = P(X = 0) + P(X = 5) = \frac{2}{7}$$

$$E(X) = \sum_{x} x \cdot P(X = x)$$

$$= \frac{1}{7}[0+5+10+15+20+25+30] = \frac{105}{7} = 15$$

$$E(X^2) = \sum x^2 . P(X = x)$$

$$= \frac{1}{7}[0+5^2+10^2+15^2+20^2+25^2+30^2]$$

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$$=\frac{5^2}{7}[1^2+2^2+3^2+4^2+5^2+6^2]$$

$$=\frac{5^2*6*(6+1)(2*6+1)}{7*6}$$

$$=13*25=325$$

$$V(X) = E(X^2) - E^2(X) = 325 - 15^2 = 100$$

$$S.D. = \sqrt{100} = 10$$

