

Discrete Uniform Distributions

Starter

1. (Review of last lesson)

The discrete random X has p.d.f. give by $P(X = x) = \frac{3x + 1}{22}$ for $x = 0, 1, 2, 3$. Find:

- | | |
|-------------------------|--------------------------|
| (a) $E(X)$ and $E(X^2)$ | (b) $\text{Var}(X)$ |
| (c) $E(3X - 2)$ | (d) $E(2X^2 + 4X - 3)$ |
| (e) $\text{Var}(4X)$ | (f) $\text{Var}(5X + 7)$ |

Working:

$$(a) \quad P(X = 0) = \frac{3 \times 0 + 1}{22} = \frac{1}{22}$$

$$P(X = 1) = \frac{3 \times 1 + 1}{22} = \frac{4}{22}$$

$$P(X = 2) = \frac{3 \times 2 + 1}{22} = \frac{7}{22}$$

$$P(X = 3) = \frac{3 \times 3 + 1}{22} = \frac{10}{22}$$

$$E(X) = 1 \times \frac{1}{22} + 2 \times \frac{4}{22} + 3 \times \frac{7}{22} + 3 \times \frac{10}{22} = \frac{48}{22} = \frac{24}{11}$$

$$E(X^2) = 1^2 \times \frac{1}{22} + 2^2 \times \frac{4}{22} + 3^2 \times \frac{7}{22} + 3^2 \times \frac{10}{22} = \frac{122}{22} = \frac{61}{11}$$

$$(b) \quad \text{Var}(X) = E(X^2) - E^2(X) = \frac{61}{11} - \left(\frac{24}{11}\right)^2 = \frac{95}{121}$$

$$(c) \quad E(3X - 2) = 3E(X) - 2 = 3 \times \frac{24}{11} - 2 = \frac{50}{11}$$

$$(d) \quad E(2X^2 + 4X - 3) = 2E(X^2) + 4E(X) - 3$$

$$= 2 \times \frac{61}{11} + 4 \times \frac{24}{11} - 3$$

$$= 16\frac{9}{11} = \frac{185}{11}$$

$$(e) \quad \text{Var}(4X) = 4^2 \times \text{Var}(X) = 16 \times \frac{95}{121} = \frac{1520}{121}$$

$$(f) \quad \text{Var}(5X + 7) = 5^2 \times \text{Var}(X) = 25 \times \frac{95}{121} = \frac{2375}{121}$$

2. Without writing out all the terms, calculate how many terms are in the following linear sequences?

(a) 5, 7, 9, ..., 37

(b) 3, 7, 11, ..., 31

(c) $a, a + d, a + 2d, \dots, b$

Working: (a) Number of terms = $\frac{37 - 5}{2} + 1 = 17$

(b) Number of terms = $\frac{31 - 3}{4} + 1 = 8$

(c) Number of terms = $\frac{b - a}{d} + 1$

E.g. 1 Let X be a discrete uniform distribution which can take the values 6, 9, 12, ..., 60. Find $P(X = 48)$.

Working: There are 20 multiples of 3 between 0 and 60 so X can take 19 values and since each probability is the same $P(X = 48) = \frac{1}{19}$

Alternatively: Number of terms = $\frac{60 - 6}{3} + 1 = 19$ terms

So $P(X = 48) = \frac{1}{19}$

E.g. 2 The random variable X can take the values $a, a + d, a + 2d, \dots, b$. Find an expression for $P(X = x)$ in terms of a, b and d .

Working: Number of terms = $\frac{b - a}{d} + 1 = \frac{b - a}{d} + \frac{d}{d} = \frac{b - a + d}{d}$
 $\therefore P(X = x) = \frac{1}{b - a + d}$

E.g. 3 Given that the sum of the first n integers is $\frac{1}{2}n(n + 1)$ and that the sum of the first n square numbers is $\frac{1}{6}n(n + 1)(2n + 1)$, find the mean and variance of $X \sim U(n)$.

Hint: remember if the values of x are not stated, assume $x = 1, 2, 3, \dots, n$

Working:

$x :$	1	2	3	...	n
$P(X = x) :$	$\frac{1}{n}$	$\frac{1}{n}$	$\frac{1}{n}$...	$\frac{1}{n}$

$$\begin{aligned} \text{Mean} &= (1 + 2 + 3 + \dots + n) \times \frac{1}{n} \\ &= \frac{1}{2}n(n + 1) \times \frac{1}{n} \\ &= \frac{1}{2}(n + 1) \end{aligned}$$

$$\begin{aligned} \text{Variance} &= E(X^2) - E^2(X) \\ &= (1^2 + 2^2 + 3^2 + \dots + n^2) \times \frac{1}{n} - \left(\frac{n + 1}{2}\right)^2 \\ &= \frac{1}{6}n(n + 1)(2n + 1) \times \frac{1}{n} - \left(\frac{n + 1}{2}\right)^2 \\ &= \frac{1}{6}(n + 1)(2n + 1) - \left(\frac{n + 1}{2}\right)^2 \\ &= \frac{1}{12}(n + 1)[2(2n + 1) - 3(n + 1)] \\ &= \frac{1}{12}(n + 1)(n - 1) \\ &= \frac{1}{12}(n^2 - 1) \end{aligned}$$

E.g. 4 Find the mean and variance for $X \sim U(31)$

Working:

$$\begin{aligned} \text{Mean} &= \frac{n + 1}{2} = \frac{31 + 1}{2} = 16 \\ \text{Variance} &= \frac{1}{12}(31^2 - 1) = 80 \end{aligned}$$

E.g. 5 An icosahedron is rolled (i.e. a 20-sided dice). Find the mean and standard deviation.

N.B. Icosahedron is pronounced "i-coss-a-hee-dron".

Working:

$$\begin{aligned} X &\sim U(20) \\ \text{Mean} &= \frac{n + 1}{2} = \frac{20 + 1}{2} = 10.5 \\ \text{Variance} &= \frac{1}{12}(20^2 - 1) = 33.25 \end{aligned}$$

$$\text{So standard deviation} = \sqrt{33.25} = \frac{\sqrt{133}}{2} = 5.77 \text{ (3 s.f.)}$$

Video: [Discrete uniform distributions](#)

[Solutions to Starter and E.g.s](#)

Exercise

p29 2C Qu 1i, 2-8, (9-10 red)

