Einführung in die Mathematische Statistik

6. Tutorium - Lösungsvorschlag

Aufgabe 1 (Normalverteilte Zufallsvariablen)

Nach Folgerung 1, S. 82 (Lehn/Wegmann) sind auch Y_1 und Y_2 normalverteilt, und zwar $Y_1 \sim N(0, 20)$ und $Y_2 \sim N(0, 4 + 16a^2)$.

Wir standardisieren Y₁ und benutzen die Verteilungsfunktion Φ der N(0, 1)-Verteilung:

$$P(-1 \le Y_1 \le 2) = P\left(\frac{-1-0}{\sqrt{20}} \le \frac{Y_1-0}{\sqrt{20}} \le \frac{2-0}{\sqrt{20}}\right)$$

 $= \Phi\left(\frac{2}{\sqrt{20}}\right) - \Phi\left(\frac{-1}{\sqrt{20}}\right)$
 $= \Phi\left(\frac{2}{\sqrt{20}}\right) - \left(1 - \Phi\left(\frac{1}{\sqrt{20}}\right)\right)$
 $\approx 0.674 - (1 - 0.587) = 0.261$.

Mit dem gleichen Konzept wie in a) erhält man:

$$P(|Y_1| \le 3) = P(-3 \le Y_1 \le 3)$$

 $= \Phi(\frac{3}{\sqrt{20}}) - \Phi(\frac{-3}{\sqrt{20}})$
 $= \Phi(\frac{3}{\sqrt{20}}) - (1 - \Phi(\frac{3}{\sqrt{20}}))$
 $= 2\Phi(\frac{3}{\sqrt{20}}) - 1$
 $\approx 2 \cdot 0.749 - 1 = 0.498$.

3. Wegen E(Y₁) = E(Y₂) = 0 gilt hier Cov(Y₁, Y₂) = E(Y₁ · Y₂). Wir formen zunächst den Term Y₁ · Y₂ um und nutzen dann die Linearität des Erwartungswerts und wegen der Unabhängigkeit von X₁ und X₂ die Beziehung E(X₁ · X₂) = E(X₁) · E(X₂). Mit Hilfe von E(X²) = Vor(X) + E(X)² berechnet man E(X²) = 5 sowie E(X²) = 17.

$$Cov(Y_1, Y_2) = E(Y_1 \cdot Y_2) = E((X_1 + X_2) \cdot (X_1 - aX_2 - (1 + a)))$$

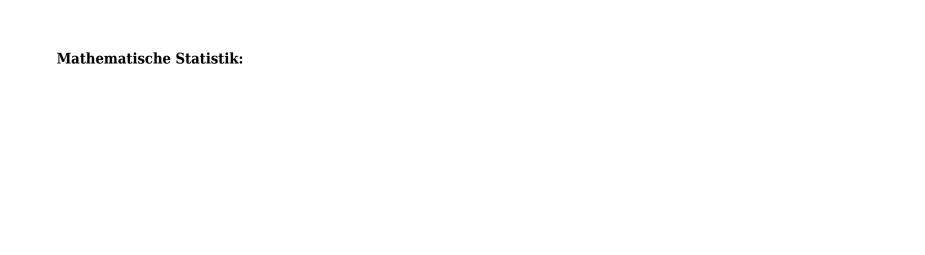
 $= E(X_1^2) + (1 - a)E(X_1 \cdot X_2) - aE(X_2^2) - (1 + a)[E(X_1) + E(X_2)]$
 $= 5 - 1 + a - 17a - 0 = 4 - 16a$

Alternative mit Satz 2.72, 2. Teil:

$$Cov(X_1 + X_2, X_1 - aX_2 - (1 + a)) = Var(X_1) - aVar(X_2) = 4 - 16a$$
.

Mathematische Statistik

M Planty



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