

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 $Y_2 \sim N(0, 4 + 16a^2)$.

1. Wir standardisieren Y_1 und benutzen die Verteilungsfunktion Φ der $N(0, 1)$ -Verteilung:

$$\begin{aligned} P(-1 \leq Y_1 \leq 2) &= P\left(\frac{-1-0}{\sqrt{20}} \leq \frac{Y_1-0}{\sqrt{20}} \leq \frac{2-0}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{2}{\sqrt{20}}\right) - \Phi\left(\frac{-1}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{2}{\sqrt{20}}\right) - \left(1 - \Phi\left(\frac{1}{\sqrt{20}}\right)\right) \\ &\approx 0.674 - (1 - 0.587) = 0.261 \end{aligned}$$

2. Mit dem gleichen Konzept wie in a) erhält man:

$$\begin{aligned} P(|Y_1| \leq 3) &= P(-3 \leq Y_1 \leq 3) \\ &= \Phi\left(\frac{3}{\sqrt{20}}\right) - \Phi\left(\frac{-3}{\sqrt{20}}\right) \\ &= \Phi\left(\frac{3}{\sqrt{20}}\right) - \left(1 - \Phi\left(\frac{3}{\sqrt{20}}\right)\right) \\ &= 2\Phi\left(\frac{3}{\sqrt{20}}\right) - 1 \\ &\approx 2 \cdot 0.749 - 1 = 0.498 \end{aligned}$$

3. Wegen $E(Y_1) = E(Y_2) = 0$ gilt hier $Cov(Y_1, Y_2) = E(Y_1 \cdot Y_2)$. Wir formen zunächst den Term $Y_1 \cdot Y_2$ um und nutzen dann die Linearität des Erwartungswerts und wegen der Unabhängigkeit von X_1 und X_2 die Beziehung $E(X_1 \cdot X_2) = E(X_1) \cdot E(X_2)$. Mit Hilfe von $E(X^2) = Var(X) + E(X)^2$ berechnet man $E(X_1^2) = 5$ sowie $E(X_2^2) = 17$.

$$\begin{aligned} Cov(Y_1, Y_2) &= E(Y_1 \cdot Y_2) = E((X_1 + X_2) \cdot (X_1 - aX_2 - (1+a))) \\ &= E(X_1^2) + (1-a)E(X_1 \cdot X_2) - aE(X_2^2) - (1+a)[E(X_1) + E(X_2)] \\ &= 5 - 1 + a - 17a - 0 = 4 - 16a \end{aligned}$$

Alternative mit Satz 2.72, 2. Teil:

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

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