

Machine Learning Assignment 44

Your Name

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Problem 1

(a)

Solution

$$\begin{aligned}E[x] &= \int_a^b kx dx = \frac{kb^2}{2} - \frac{ka^2}{2} \\E[x^2] &= \int_a^b kx^2 dx = \frac{kb^3}{3} - \frac{ka^3}{3} \\E[x^2] - E[x]^2 &= \frac{b^3 - a^3}{3} - \frac{(b^2 - a^2)^2}{2} \\&= k * \left(\frac{b^3 - a^3}{3} - \frac{b^4 - 2a^2 * b^2 + a^4}{2} \right)\end{aligned}$$

Note: No way of simplifying after getting to common denominator so I'm done here

(b)

Solution

$$\begin{aligned}E[x] &= \int \lambda * x * e^{-\lambda * x} = \frac{1}{\lambda} \\E[x^2] &= \int \lambda * x * e^{-\lambda * x^2} = \frac{1}{2} \\E[x^2] - E[x]^2 &= \frac{1}{2} - \frac{1}{\lambda^2}\end{aligned}$$

(c)

Solution

$$\begin{aligned}E[x] &= \lambda \\E[x^2] &= \int \left(x * \frac{\lambda^n * e^{-\lambda}}{n!} \right)^2\end{aligned}$$

Should all simplify to just lamda, I can't do that whole integral for $E[x^2]$