



*Philadelphia University*  
*Faculty of Engineering*

**Marking Scheme**

Examination Paper

Department of Communication & Electronics Engineering

**Probability and Random Variables**

Third Quiz

First semester

Date: 08/01/2020

Section 1

Weighting 6% of the module total

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Marking Scheme  
Probability and Random Variables (650364)

The presented quiz questions are organized to overcome course material through 1 question.

Marking Assignments

**Question 1:** This question is attributed with 5 marks if answered properly,

*Solution*

For these random variables the conditional density of  $X$  given  $Y = y$  is

$$f(x|y) = \begin{cases} \frac{2x + 4y}{1 + 4y} & \text{for } 0 < x < 1 \\ 0 & \text{elsewhere} \end{cases}$$

So that

$$f\left(x \middle| \frac{1}{2}\right) = \begin{cases} \frac{2}{3}(x + 1) & \text{for } 0 < x < 1 \\ 0 & \text{elsewhere} \end{cases}$$

Thus,  $\mu_{X|1/2}$  is given by

$$\begin{aligned} E\left(X \middle| \frac{1}{2}\right) &= \int_0^1 \frac{2}{3}x(x + 1) dx \\ &= \frac{5}{9} \end{aligned}$$

Next, we find

$$\begin{aligned} E\left(X^2 \middle| \frac{1}{2}\right) &= \int_0^1 \frac{2}{3}x^2(x + 1) dx \\ &= \frac{7}{18} \end{aligned}$$

and it follows that

$$\sigma_{X|1/2}^2 = \frac{7}{18} - \left(\frac{5}{9}\right)^2 = \frac{13}{162}$$