

**Probability and Statistics**  
**Prof. Dr. Somesh Kumar**  
**Department of Mathematics**  
**Indian Institute of Technology, Kharagpur**

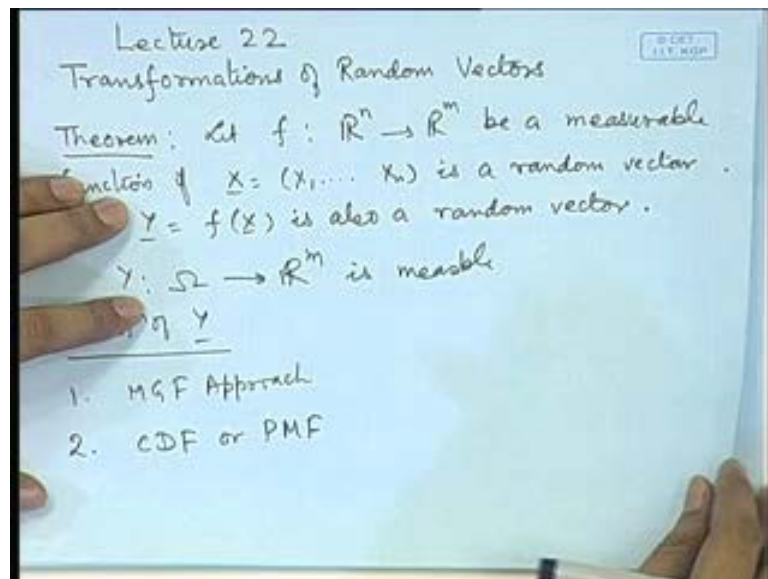
**Module No. #01**

**Lecture No. #22**

**Transformations of Random Vectors**

So, we have seen the distributions of several random variables. Many times we are not interested in the original random variable itself, but certain function of it for example, sums of random variables, or say, difference, or any linear function of those random variables.

(Refer Slide Time: 00:38)



So, in general if I have a measurable function of random vector  $X_1, X_2, X_n$ , then it will also be a random variable. So, we state it in the form of following theorem: let  $f$  from say  $\mathbb{R}^n$  to  $\mathbb{R}^m$  be a measurable function, so, if  $X$  is equal to say  $X_1, X_2, X_n$  is a random vector, then let us call it say,  $Y$ ,  $Y$  is equal to  $fX$  is also a random vector. This is so because random variable  $X$  is a measurable function from  $\omega$  into  $\mathbb{R}^m$ , and a

measurable function of a measurable function is measurable function. So,  $Y$  becomes a measurable function from basically  $\omega$  into  $\mathbb{R}^m$ , so, this is measurable, and so this is a random vector.

So, now, the methods of determining the distribution of  $Y$ . So, one is the mgf approach. We have already seen application of this approach in determining distributions of sums of certain random variables. So, if we are having certain independent random variables and we want the distribution of the sum, then it is the distribution, it is the product of the individual mgfs, and in many cases where the mgf, the product of the mgfs can be determined in an explicit form as an identifiable mgf then the distribution of the sum can be determined. It can also be used for the distribution of difference, etcetera, where the forms are well defined. In the case of discrete distributions, or in certain other cases where the cdf can be directly used then we can use directly the cdf or the probability mass function.

(Refer Slide Time: 03:16)

Ex. 1. Let  $X, Y$  i.i.d.  $\text{Bin}(n, p)$

$U = X + Y \sim \text{Bin}(2n, p)$

$V = X - Y \rightarrow -n, -(n-1), \dots, -1, 0, 1, 2, \dots, n.$

$$P(V = u) = P(X - Y = u) = P(X = u + Y)$$

$$= \sum_{y=0}^n P(X = u + y) P(Y = y), \quad 0 \leq u + y \leq n$$

$$= \sum_{y=0}^n \binom{n}{u+y} p^{u+y} (1-p)^{n-u-y} \cdot \binom{n}{y} p^y (1-p)^{n-y}$$

$$= \sum_{y=0}^n \binom{n}{u+y} \binom{n}{y} p^{u+y} (1-p)^{2n-u-2y}$$

$u+y = 0, 1, \dots$

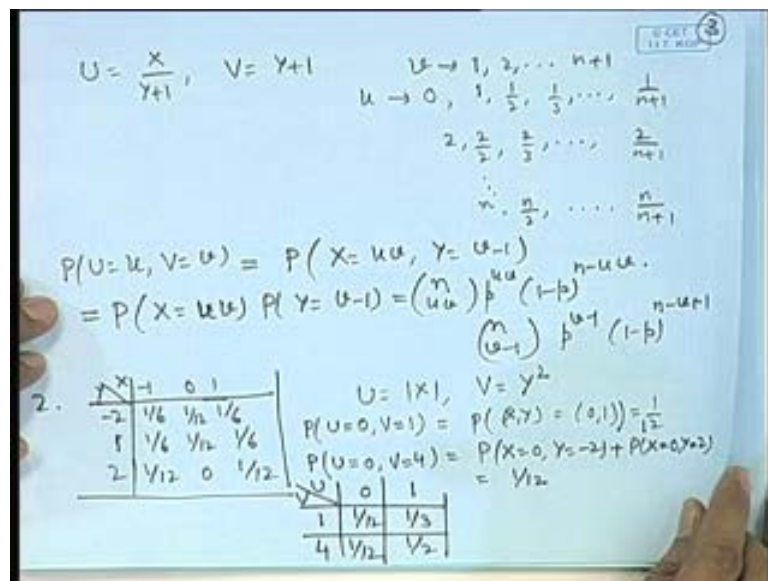
Let me give an example of this. Suppose  $X$  and  $Y$  are independent and identically distributed binomial  $n, p$  variables. Suppose we want the distribution of  $U$ , that is  $X$  plus  $Y$  then from mgf approach we are able to determine it as binomial  $2n, p$ . Now, suppose we want the distribution of say  $V$ , that is  $X$  minus  $Y$  then, let us look at the set of values of  $V$ , this will vary from minus  $n$ , minus  $n$  minus 1, minus 1, 0, 1, 2 up to  $n$  because each of  $X$  and  $Y$  can take value up to 0, 1 to  $n$ . So, probability of  $V$  is equal to say small

v, that is probability of X minus Y is equal to v, this we can write as X minus, is equal to v plus Y; now, Y can take values using a binomial distribution n p, so we can use the theorem of total probability here and write it as probability X is equal to say v plus y into probability of Y is equal to y- this is because of independence I can split- for y is equal to 0 to n, now, this is subject to the condition that v plus y is also lying between 0 to n.

So, this is equal to ncv plus y p to the power v plus y 1 minus p to the power n minus v minus y ncy p to the power y into 1 minus p to the power n minus y; so, this is equal to sigma ncv plus y ncy p to the power v plus 2y and 1 minus p to the power 2n minus v minus 2y, where y is equal to 0 to n subject to the condition that v plus y is also taking values 0, 1 to n because v plus y denotes a value of the random variable X here.

So, this shows that in the case of discrete random variables, directly the probability mass function can be used to determine the distribution of a function.

(Refer Slide Time: 06:01)



Let us take another case here. Suppose I define say U is equal to X by Y plus 1 and V is equal to say Y plus 1, I want the joint distribution of U and V here, where X and Y follow independent binomials. So, here, you look at the set of values we will follow, since Y is binomial n, p, Y takes values 0, 1 to n, so v will take values 1, 2 up to n plus 1; whereas, the values of u will be, now, here X can take value 0, X can take value 1, in that case, Y plus 1 can take values all these, so, 1, 1 by 2, 1 by 3 and so on, 1 by n plus 1, X can take value say 2, so, this values can be 2, 2 by 2, 2 by 3 and so on up to 2 by n plus 1

and so on, and  $n$  by 2 and so on,  $n$  by  $n$  plus one, so, these are the possible values taken by  $u$ .

So, we look at probability of say  $U$  is equal to small  $u$ ,  $V$  is equal to small  $v$ , where small  $u$  and small  $v$  take these values then, this can be expressed as probability  $X$  is equal to  $uv$  and  $Y$  is equal to  $v$  minus one. So,  $X$  and  $Y$  are independently distributed, so, this becomes product of, that is equal to  $ncuv P$  to the power  $uv$   $1 - p$  to the power  $n - uv$  then,  $ncv$  minus  $1 - p$  to the power  $v - 1$   $1 - p$  to the power  $n - v$  plus one. So, this is a joint distribution of  $U$  and  $V$ , where  $u$  and  $v$  take these values.

Let us take another example here say,  $X$  and  $Y$  have the joint mass function, the probabilities are  $1$  by  $6$ ,  $1$  by  $12$ ,  $1$  by  $6$ ,  $1$  by  $6$ ,  $1$  by  $12$ ,  $1$  by  $6$ ,  $1$  by  $12$ ,  $0$  and  $1$  by  $12$ . So,  $X$  takes values  $-1$ ,  $0$  and  $1$ , and  $Y$  takes values  $-2$ ,  $1$  and  $2$ . Suppose I define  $U$  is equal to modulus of  $X$  and  $V$  as  $Y$  square then the possible values of  $U$  are  $0$  and  $1$  and possible values of  $Y$  are,  $V$  are  $1$  and  $4$ . So, the joint distribution that is, probability say  $U$  is equal to  $0$ ,  $V$  is equal to  $1$ , that is simply probability of  $X$ ,  $Y$  equal to  $0, 1$ , that is  $1$  by  $12$ . If we look at what is a probability of  $U$  is equal to  $0$ ,  $V$  is equal to  $4$ , it is the sum of  $X$  is equal to  $0$ ,  $Y$  is equal to  $-2$  plus probability  $X$  equal to  $0$ ,  $Y$  is equal to  $2$ . So, if we add these probabilities, we get  $1$  by  $12$ .

In a similar way, we can obtain probability of  $U$  is equal to  $1$ ,  $V$  is equal to  $1$ ,  $U$  is equal to  $1$ ,  $V$  is equal to  $4$  and the joint distribution turns out to be, we can express it as  $U, V$ ,  $U$  can take value  $0$  and  $1$ ,  $V$  can take value  $1$  and  $4$ . So, that distribution is- the  $0, 1$  is  $1$  by  $12$ ;  $0, 4$  is  $1$  by  $12$ ;  $1, 1$  is  $1$  by  $3$ ; and this is half. And from here we can derive the marginal distributions of  $U$  and  $V$ .

So, in the case of discrete distributions, etcetera, it is possible to derive the distribution of the function of random variables by directly considering the probability mass function. Sometime it is easy to use the direct cumulative distribution function also, I can give an example here.

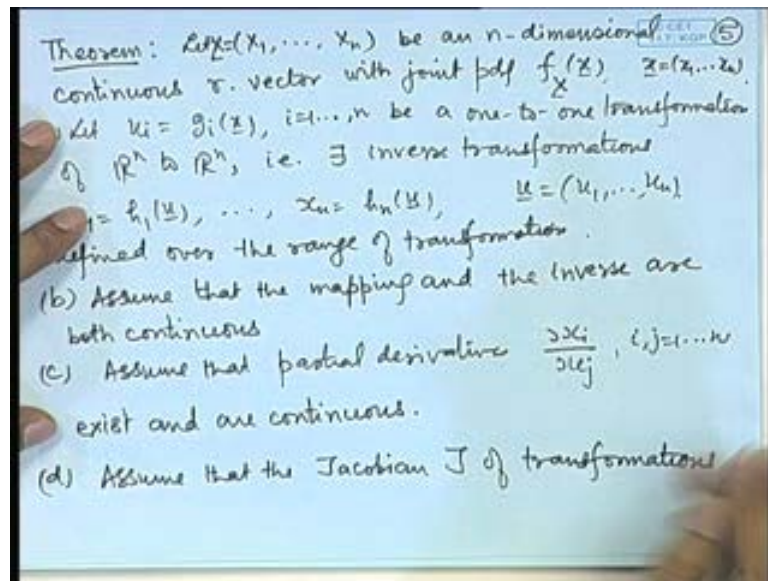
(Refer Slide Time: 10:39)

3. Let  $(X, Y)$  have joint pdf  
$$f_{X,Y}(x,y) = \begin{cases} \frac{1+xy}{4}, & |x| < 1, |y| < 1 \\ 0, & \text{ew.} \end{cases}$$
  
$$U = X^2, V = Y^2$$
  
$$F_{U,V}(u,v) = P(U \leq u, V \leq v)$$
  
$$= P(-\sqrt{u} \leq X \leq \sqrt{u}, -\sqrt{v} \leq Y \leq \sqrt{v})$$
  
$$= \int_{-\sqrt{v}}^{\sqrt{v}} \int_{-\sqrt{u}}^{\sqrt{u}} \left( \frac{1+xy}{4} \right) dx dy = \sqrt{u} \sqrt{v}$$

Let us consider say let  $X$  and  $Y$  have joint probability density function say  $f_{XY}$  given by  $1 + XY$  by  $4$  where modulus  $X$  is less than  $1$  and modulus  $Y$  is less than  $1$ ,  $0$  elsewhere. So, we want to say the distribution of  $U$  is equal to  $X$  square and  $V$  is equal to  $Y$  square. Let us consider say cdf of  $U$  and  $V$  that is, probability of  $U$  less than or equal to small  $u$ ,  $V$  less than or equal to small  $v$ . Now, notice here that both  $X$  and  $Y$  lie between minus  $1$  to  $1$ , so, here the valid region for  $U$  and  $V$  will be between  $0$  and  $1$ , so, we consider that  $0$  less than  $u$  less than  $1$  and  $0$  less than  $v$  less than  $1$ . So, for this case this is nothing but probability of  $X$  lying between minus root  $u$  to plus root  $u$  and  $Y$  lying between minus root  $v$  to plus root  $v$ . So, this is nothing but the integration of the joint density over this region. So, that is integral  $1 + xy$  by  $4$   $dx dy$  over minus root  $u$  to plus root  $u$ , minus root  $v$  to plus root  $v$ , and we can evaluate it to be root  $u$  root  $v$ . So, the joint cdf can be obtained.

From here, we can determine the density of  $U$  and  $V$ . In general cases, when we have continuous random variables and we make a transformation of that, it may not be so easy to look at the joint cdf, etcetera, in that case like in the case of univariate random variables, we have an approach the so called Jacobean approach for determining the distributions of random variables.

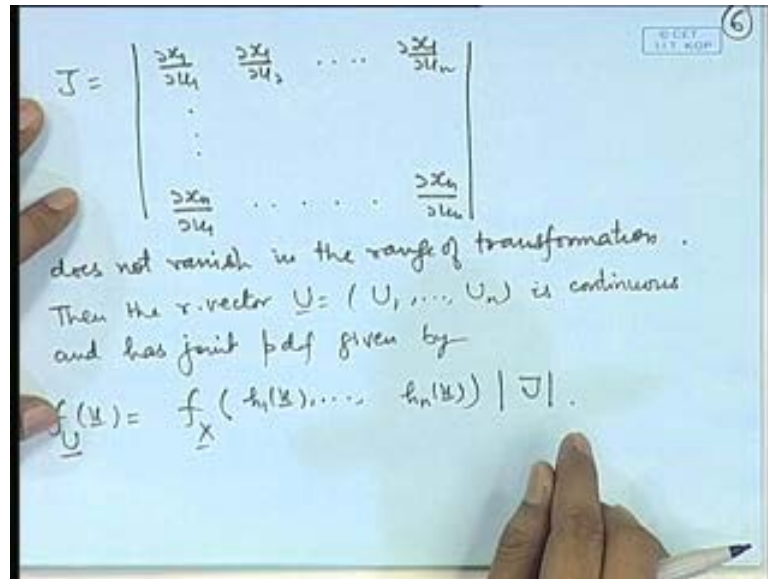
(Refer Slide Time: 13:14)



So, we stated it in the form of the following theorem: let  $X_1, X_2, X_n$  be an  $n$  dimensional continuous random vector with joint probability density function say,  $f_{XX}$ . So, here  $X$  is denoting the vector  $X_1, X_2, X_n$ , small  $x$  is denoting the vector  $x_1, x_2, x_n$ . Let  $u_i$  is equal to  $g_i$  of  $x$ ,  $i$  is equal to 1 to  $n$  be a one to one transformation of  $R^n$  to  $R^n$  that is, if I am taking one to one, then there exist inverse transformations, let us call it say,  $x_1$  is equal to say  $h_1$  of  $u$  and so on,  $x_n$  is equal to  $h_n$  of  $u$ , where  $u$  is  $u_1, u_2, u_n$  defined over the range of transformation.

Let us assume that the mapping and the inverse are both continuous. Further assume that the partial derivatives  $\frac{\partial x_i}{\partial u_j}$ , for  $i, j$  is equal to 1 to  $n$  that is, all partial derivatives,  $\frac{\partial x_1}{\partial u_1}, \frac{\partial x_1}{\partial u_2}, \frac{\partial x_n}{\partial u_3}$  and so on, all the partial derivatives exist and are continuous. Then, we define, assume that the Jacobean  $J$  of transformations.

(Refer Slide Time: 16:24)



Which is defined by  $J$  is equal to  $\frac{\partial x_1}{\partial u_1}$  by  $\frac{\partial x_1}{\partial u_2}$  and say on,  $\frac{\partial x_1}{\partial u_n}$  and so on,  $\frac{\partial x_n}{\partial u_1}$  and so on,  $\frac{\partial x_n}{\partial u_n}$ . Assume that this Jacobean does not vanish in the range of transformation then, the random vector  $\underline{U}$  is equal to  $U_1, U_2, \dots, U_n$  is continuous and has joint pdf given by- so, we write it as  $f_{\underline{U}}$  is equal to  $f_{\underline{X}}$ , now, in place of  $x_1, x_2, \dots, x_n$  replace it by  $h_1(\underline{u}), h_2(\underline{u}), \dots, h_n(\underline{u})$  multiplied by the absolute value of the Jacobean over the range of the transformation.

If you see it carefully, it is a forward generalization of the result for one dimensional case. In the one dimensional cases we had considered a one to one transformation and we had looked at the  $dx$  by  $dy$  term, so, the density of the transformed variable was obtained as the density evaluated at the  $x$  equal to  $g$  inverse  $y$  multiplied by the absolute value of the  $dx$  by  $dy$  term. So, and we have  $n$  dimensional random vector and  $n$  dimensional transformation. So, if it is a one to one case, we look at exactly the inverse function and calculate the determinant of the partial derivatees called as Jacobean, substitute the values of  $x_1, x_2, \dots, x_n$  in terms of  $u$ is and multiplied by the Jacobean term, absolute value of the Jacobean, that yields the joint density function of the transformed random vector.



(Refer Slide Time: 19:05)

Ex. 1 : Let  $X_1, X_2, X_3$  i.i.d.  $\text{Exp}(1)$ . SECRET (11.11.2017)  
 $Y_1 = X_1 + X_2 + X_3, \quad Y_2 = \frac{X_1 + X_2}{X_1 + X_2 + X_3}, \quad Y_3 = \frac{X_1}{X_1 + X_2}$   
 $Y_1 \sim G(3, 1)$   
 $x_1 = y_1 y_2 y_3$   
 $x_2 = y_1 y_2 (1 - y_2)$   
 $x_3 = y_1 (1 - y_2)$   
 $J = \begin{vmatrix} y_2 y_3 & y_1 y_3 & y_1 y_2 \\ y_2 (1 - y_2) & y_1 (1 - y_2) & -y_1 y_2 \\ 1 - y_2 & -y_1 & 0 \end{vmatrix}$   
 $= -y_1^2 y_2$   
 So the joint pdf of  $X = (X_1, X_2, X_3)$  is  
 $f_X(x) = \prod_{i=1}^3 f_{X_i}(x_i) = \begin{cases} e^{-\sum x_i} & x_i > 0, i=1,2,3 \\ 0 & \text{ew.} \end{cases}$

So, let us look few applications here. Let  $X_1, X_2, X_3$  follow exponential with lambda is equal to 1. Suppose they are independent and identically distributed random variables. Let me define  $Y_1$  is equal to say  $X_1$  plus  $X_2$  plus  $X_3$ ,  $Y_2$  is equal to say  $X_1$  plus  $X_2$  divided by  $X_1$  plus  $X_2$  plus  $X_3$  and  $Y_3$  is equal to say  $X_1$  by  $X_1$  plus  $X_2$ . We are interested in the joint and marginal distributions of  $Y_1, Y_2$  and  $Y_3$ .

Of course, here if you are interested only in the distribution of  $Y_1$ , then that is directly obtained because the sums of independent exponential is a gamma, so  $Y_1$  will follow a gamma distribution with parameters 3 and 1, so, that is directly known, however, that does not yield the distribution of  $Y_2$ , or  $Y_3$ .

So, we observe here that it is a one to one transformation and inverse functions can be written as  $x_1$  is equal to  $y_1, y_2, y_3$ ;  $x_2$  can be written as then,  $y_1, y_2$  into 1 minus  $y_3$ ; and  $x_3$  can be written as  $y_1$  into 1 minus  $y_2$ . So, we can determine the Jacobean of the transformation,  $\text{doux}_1$  by  $\text{doy}_1$  is  $y_2 y_3$ ,  $\text{doux}_1$  by  $\text{doy}_2$  is  $y_1 y_3$  and so on,  $y_2$  into 1 minus  $y_3$ ,  $y_1$  into 1 minus  $y_3$ , minus  $y_1 y_2$ , 1 minus  $y_2$ , minus  $y_1$  and 0. So, if we evaluate this, it out to be minus  $y_1$  square  $y_2$ .

Firstly, we write down the joint density function of  $X_1, X_2, X_3$ . So, the joint pdf of  $X_1, X_2, X_3$ , so, since  $X_1, X_2, X_3$  are independently distributed the joint density is nothing but the product of the individual density functions of  $X_1, X_2, X_3$ . It is product of  $f_{x_i}$ , that is equal to e to the power minus sigma  $x_i$ , each  $x_i$  is positive. Therefore, the joint



density of  $Y_1, Y_2, Y_3$  can be obtained from here by substituting the inverse functions of  $X_1, X_2, X_3$  and the corresponding range and multiply by the Jacobean.

(Refer Slide Time: 22:30)

The joint pdf of  $\underline{y} = (Y_1, Y_2, Y_3)$  is

$$f_{\underline{y}}(\underline{y}) = \begin{cases} e^{-y_1} \cdot y_1^2 y_2, & y_1 > 0, y_2, y_3 \in (0, 1) \\ 0, & \text{ew.} \end{cases}$$

The marginal densities of  $Y_1, Y_2, Y_3$  are

$$f_{Y_1}(y_1) = \frac{1}{2} y_1^2 e^{-y_1}, \quad y_1 > 0$$

$$f_{Y_2}(y_2) = \begin{cases} 2y_2, & 0 < y_2 < 1 \\ 0, & \text{ew.} \end{cases} \quad f_{Y_3}(y_3) = \begin{cases} 1, & 0 < y_3 < 1 \\ 0, & \text{ew.} \end{cases}$$

Note that  $f_{\underline{y}}(\underline{y}) = \prod_{i=1}^3 f_{Y_i}(y_i) \quad \forall \underline{y} \in \mathbb{R}^3$

So  $Y_1, Y_2, Y_3$  are independent.

So, the joint pdf of  $Y$  is equal to  $Y_1, Y_2, Y_3$  is  $f, e$  to the power minus  $y_1$  into  $y_1$  square  $y_2$ ; the range of the variables we can observe here- that each of the  $x_i$  is positive random variable, so each of  $y_i$  is also a positive random variable further, if  $x_2$  is positive then  $y_3$  will be less than 1 and similarly,  $y_2$  will also be less than 1- so, the ranges are  $y_1$  greater than 0,  $y_2$  and  $y_3$ , they belong to the interval 0 to 1.

So, we have been able to determine the joint distribution of  $Y_1, Y_2, Y_3$ . In order to get the marginal distributions, we notice here that if we integrate with respect to  $Y_3$  from 0 to 1, we get the same term and therefore, if we integrate this with respect to  $Y_1, Y_2$ , it should give the density of  $Y_3$  as 1 on the interval 0 to 1. So, the marginal distributions, the marginal densities of  $Y_1, Y_2$  and  $Y_3$  are obtained as  $f_{Y_1}$  as half  $y_1$  square  $e$  to the power minus  $y_1$ , which is nothing but a gamma distribution with parameters 3 and 1;  $f_{Y_2}$  is  $2y_2$  for  $y_2$  between 0 and 1; and  $f_{Y_3}$  is equal to 1, between 0 and 1. So, this is a uniform distribution.

One interesting feature we can notice here that, if I look at the product of the marginal's, it is equal to the joint. Note that  $f$  of  $y$  is equal to the product of... so,  $Y_1, Y_2, Y_3$  are independent. So, here we are able to obtain the distribution of a three dimensional function of three random variables here. The important thing to notice here is that apart

from substitution in the density function and multiplying by the jacobian we are also judiciously determining the ranges of the variable like, one may simply say that Y1 is positive, Y2 is positive, Y3 is positive without noticing that Y2 and Y3 are less than 1 also, in that case if we will evaluate the integrals of this density, it will not give us 1, so, that will be not determining the density correctly.

(Refer Slide Time: 26:08)

2. Let  $X, Y$  i.i.d.  $U(0,1)$

$U = X+Y, \quad V = X-Y.$

$x = \frac{u+v}{2}, \quad y = \frac{u-v}{2}$

$J = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{vmatrix} = -\frac{1}{2}$

The joint pdf  $X$  and  $Y$  is

$f_{X,Y}(x,y) = f_X(x) f_Y(y) = \begin{cases} 1, & 0 < x, y < 1 \\ 0, & \text{else} \end{cases}$

So the joint pdf of  $U$  and  $V$  is

$f_{U,V}(u,v) = \begin{cases} \frac{1}{2}, & 0 < u+v < 2, \quad 0 < u-v < 2 \\ 0, & 0 < u < 2, \quad -1 < v < 1. \\ \text{else} \end{cases}$

Let us take uniform distributions. Let  $X$  and  $Y$  be independent and identically distributed uniform random variables. Let us define say  $U$  is equal to  $X$  plus  $Y$  and  $V$  is equal to say  $X$  minus  $Y$ . Now clearly this is a one to one transformation;  $x$  is equal to  $u$  plus  $v$  by 2 and  $y$  is equal to  $u$  minus  $v$  by 2. So, if we look at the Jacobean term  $\text{d}x \text{d}y$  by  $\text{d}u \text{d}v$  is half, half, half and minus half, which is equal to minus half.

So, the joint pdf of say,  $X$  and  $Y$  that is,  $f_{X,Y}$ , it is the product of the individual distributions of  $x$  and  $y$ , both are uniform  $0, 1$ , so it is simply 1 for  $0$  less than  $x, y$  less than 1 and 0 elsewhere. So, the joint pdf of  $U$  and  $V$  is, it will become half for  $0$  less than  $u$  plus  $v$  less than 2,  $0$  less than  $u$  minus  $v$  less than 2. Now, the ranges of  $U$  and  $V$ , we can notice further here that since  $X$  and  $Y$  are between  $0$  to  $1$ ,  $U$  will be between  $0$  and  $2$  and  $V$  will be between minus  $1$  and  $1$ . This gives the joint density function of  $U$  and  $V$ . Suppose we are interested in the marginal distributions of  $U$  and  $V$ . So, in order to get the marginal distribution of  $U$  we need to integrate this with respect to the variable  $V$ .

(Refer Slide Time: 28:30)

The marginal pdf of  $U$  is obtained as.

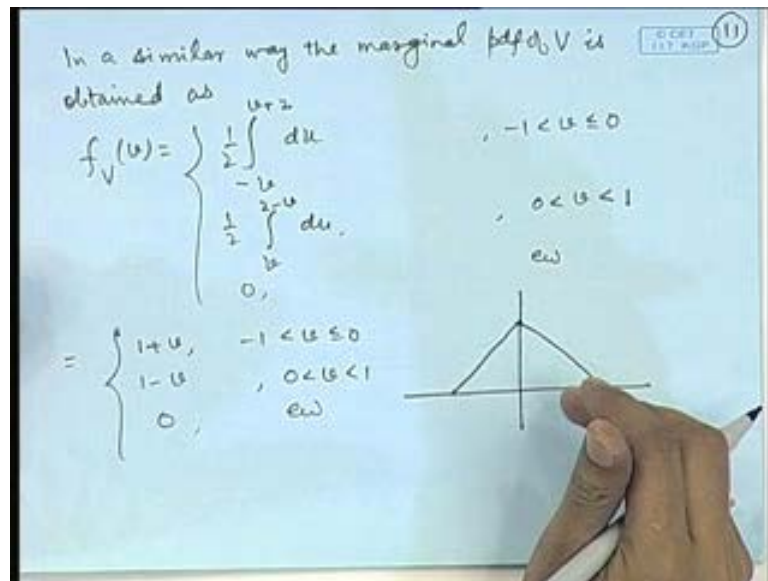
$$f_U(u) = \begin{cases} \frac{1}{2} \int_{-u}^u dv, & 0 < u \leq 1 \\ \frac{1}{2} \int_{u-2}^{2-u} dv, & 1 < u < 2 \\ 0, & \text{elsewhere} \end{cases}$$

$$= \begin{cases} u, & 0 < u \leq 1 \\ 2-u, & 1 < u < 2 \\ 0, & \text{elsewhere} \end{cases}$$

So, the marginal density of  $U$  is obtained as, so,  $f_U$ , integral of this joint density, that is half  $dv$ , now, notice here the range of  $V$ ,  $V$ 's absolute ranges from minus 1 to one, but here  $V$  lies between minus  $u$  to  $2 - u$  and  $V$  is less than  $u$  and  $V$  is also greater than  $u - 2$ . So, if we determine the region, it is from minus  $u$  to  $u$  if  $u$  is between 0 to 1; it will be half  $u - 2$  to  $2 - u$   $dv$  if  $v$  is between 1 and 2 and 0 elsewhere. So, after simplification this turns out to be  $u$  for  $0 < u \leq 1$ , it is  $2 - u$  for  $1 < u < 2$  and 0 elsewhere.

Notice here, this is a triangular distribution, 0 to 1 and 1 to 2. So, the distribution of the sums of two independent uniform random variables is actually a triangular distribution. In a similar way, we can obtain the marginal density of  $V$  also if we integrate with respect to  $U$ .

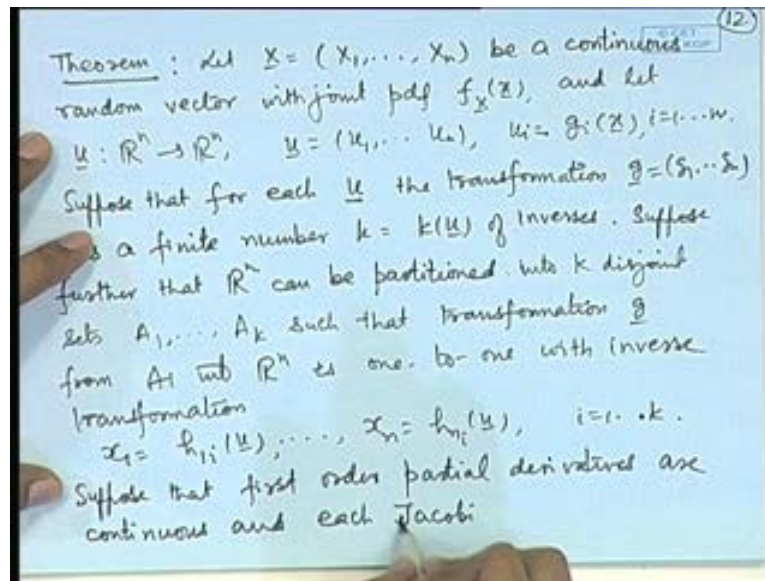
(Refer Slide Time: 30:35)



In a similar way, the marginal pdf of  $V$  is obtained as  $f_V(v)$ , it is integral of half with respect to  $u$  from minus  $v$  to  $v$  plus 2 for minus 1 less than  $v$  less than or equal to 0; it is half from  $v$  to 2 minus  $v$   $du$  for 0 less than  $v$  less than 1 and 0 elsewhere. So, after simplification this turns out to be 1 plus  $v$  for minus 1 less than  $v$  less than or equal to 0 and 1 minus  $v$  for 0 less than  $v$  less than 1, 0 elsewhere. This is again a triangular distribution on the interval minus 1 to 1. So, minus 1 to 0 the density is 1 plus  $v$  and between 0 to 1 the density is 1 minus  $v$ .

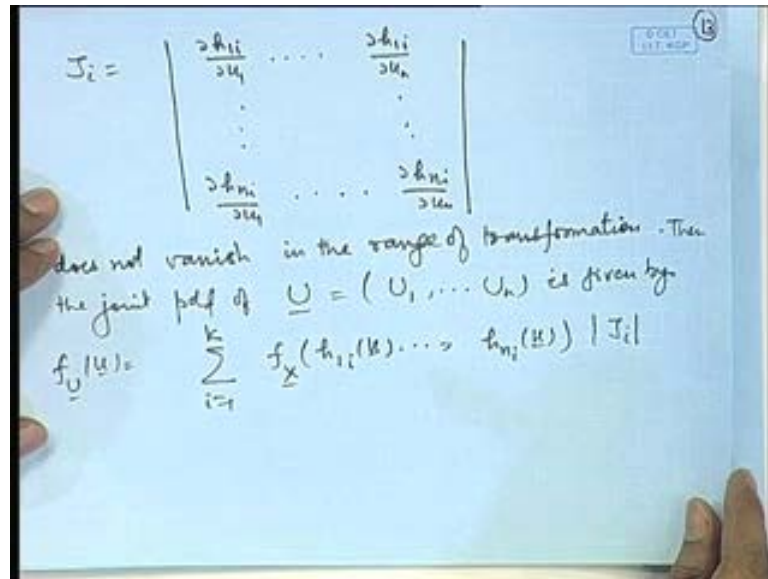
So, we noticed here that the sums and differences of independent uniform random variables are again, are triangular distributions, and obviously, they are not independently distributed here because the joint distribution of  $U$  and  $V$  is not equal to the product of marginal distributions of  $U$  and  $V$  here. Now, in many cases the function from  $R^n$  to  $R^n$  need not be one to one for example, we have considered the discrete case where  $U$  was modulus  $X$  and  $V$  was  $Y$  square, so, it is not a one to one transformation, rather it is a four to one transformation over the range of the variables. So, in that case, we have a result similar to the case of univariate. In the case of univariate when we had many to one transformation we split the domain into disjoint region such that from each region to the range, we have a one to one transformation. We consider the inverse transformation, using that we calculate the density function in each region of the domain, disjoint regions, and we add all of this, that gives the joint distribution.

(Refer Slide Time: 33:37)



So, generalization of this result is available for the  $n$  dimensional case also and we state in the form of the following theorem: let  $\mathbf{X}$  is equal to  $X_1, X_2, \dots, X_n$  be a continuous random vector with joint pdf  $f_{\mathbf{X}}$ ; and let  $\mathbf{U}$  be a mapping from  $\mathbb{R}^n$  into  $\mathbb{R}^n$ , where  $\mathbf{U}$  is equal to  $u_1, u_2, \dots, u_n$ ,  $u_i$  is equal to some  $g_i$  of  $\mathbf{x}$  for  $i$  is equal to 1 to  $n$ . So, we are not assuming that it is a 1,1 on 2 functions. Suppose that for each  $\mathbf{U}$  the transformation  $\mathbf{g}$  that is,  $g_1, g_2, \dots, g_n$  has a finite number say,  $k$  of inverses. Suppose further that  $\mathbb{R}^n$  can be partitioned into  $k$  disjoint sets say,  $A_1, A_2, \dots, A_k$  such that transformation  $\mathbf{g}$  from  $A_i$  into  $\mathbb{R}^n$  is one to one with inverse transformation say,  $x_1$  is equal to  $h_{1i}(\mathbf{u})$  and so on  $x_n$  is equal to  $h_{ni}(\mathbf{u})$  for  $i$  is equal to 1 to  $k$ . As in the case of pervious theorem, you have to assume that the mapping and the inverses are continuous, and these first partial derivatives are continuous. Suppose that first order partial derivatives are continuous and each Jacobean.

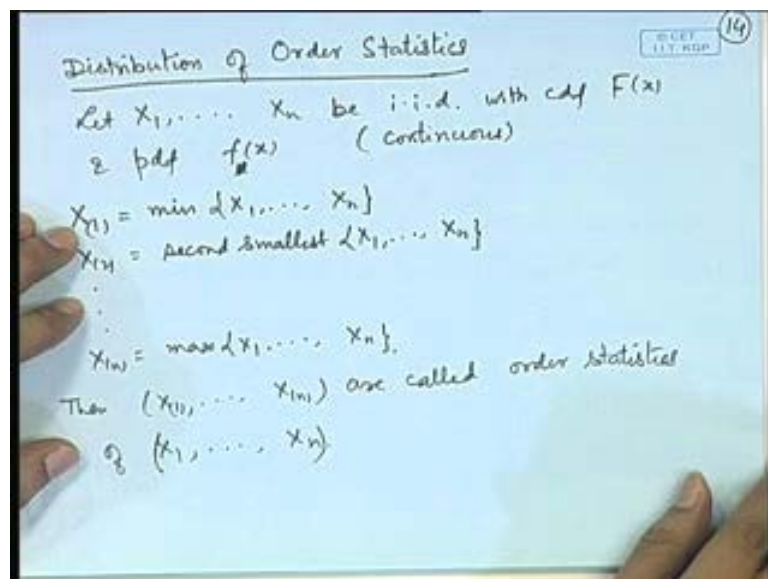
(Refer Slide Time: 37:00)



That is,  $J_i$  that is,  $\frac{\partial h_1}{\partial u_1}$  and so on,  $\frac{\partial h_1}{\partial u_k}$  and so on,  $\frac{\partial h_k}{\partial u_1}$  and so on,  $\frac{\partial h_k}{\partial u_k}$ , does not vanish in the range of transformations. Then, the joint pdf of  $U$  is equal to  $U_1, U_2$  to  $U_n$  is given by  $f_U$  is equal to  $\sum f$  of  $X_{h_{1i}}$  and so on,  $h_{ki}$  multiplied by absolute value of the Jacobian,  $i$  is equal to 1 to  $k$ .

So, note here, if we consider this term, it is the density determined by the one to one transformation from  $a_i$  into  $R^n$ . So, we calculate this density for each region,  $a_1, a_2, a_k$  and add, this gives the joint distribution of  $U_1, U_2, U_n$ .

(Refer Slide Time: 38:52)





We consider an example. For example, we can consider distribution of order statistics, what are order statistics? Let  $X_1, X_2, \dots, X_n$  be iid with some cdf say,  $F_X$  and pdf say  $f_X$ ; and let me assume it to be continuous. We define  $X_{(1)}$  to be the minimum of  $X_1, X_2, \dots, X_n$ ;  $X_{(2)}$  to be second smallest of  $X_1, X_2, \dots, X_n$ ; so, like that  $X_{(3)}$  will be third smallest and so on;  $X_{(n)}$  will be the maximum of  $X_1, X_2, \dots, X_n$ . Then,  $X_{(1)}, X_{(2)}, \dots, X_{(n)}$  these are called order statistics of  $X_1, X_2, \dots, X_n$ . In many practical aspects, the order statistics are quite important for example, the raw observations may be something and suppose the raw observations denote the marks by the students, but we may be interested in the order observations that who is getting the highest marks, who is the second highest, etcetera, if we are selecting certain candidates on the basis of certain scores, so, we will be interested in selecting the best ten, so, we will be interested in say,  $X_{(n)}, X_{(n-1)}$  up to  $X_{(n-9)}$  say- so, the top ten students. So, in general we are interested in order statistics and therefore, the distributions of the ordered statistics.

(Refer Slide Time: 41:25)

The image shows handwritten mathematical derivations on a whiteboard. The derivations are as follows:

$$F_{X_{(n)}}(y_n) = P(X_{(n)} \leq y_n)$$

$$= P(X_1 \leq y_n, \dots, X_n \leq y_n)$$

$$= \prod_{i=1}^n P(X_i \leq y_n) = [F(y_n)]^n$$

pdf of  $X_{(n)}$  is

$$f_{X_{(n)}}(y_n) = n [F(y_n)]^{n-1} f(y_n)$$

$$F_{X_{(1)}}(y_1) = P(X_{(1)} \leq y_1) = 1 - P(X_{(1)} > y_1)$$

$$= 1 - P(X_1 > y_1, \dots, X_n > y_1)$$

$$= 1 - \prod_{i=1}^n P(X_i > y_1) = 1 - [1 - F(y_1)]^n$$

$$f_{X_{(1)}}(y_1) = n [1 - F(y_1)]^{n-1} f(y_1)$$

Suppose, you want to find out the distribution of  $X_{(n)}$ . So, we may use a direct approach. For example, we look at  $F$  of  $X_{(n)}$ . Let me use a notation here say,  $Y_i$  is equal to  $X_i$ , where  $i$  is equal to 1 to  $n$ . So, the distribution of the largest that is, probability of  $X_{(n)}$  less than or equal to  $y_n$ , now, notice here this is maximum being less than or equal to  $y_n$ , this event is equivalent to that each of the  $X_i$ s is less than or equal to  $y_n$ - now, we make use of the fact that the random variables are independent and identically distributed, all of them

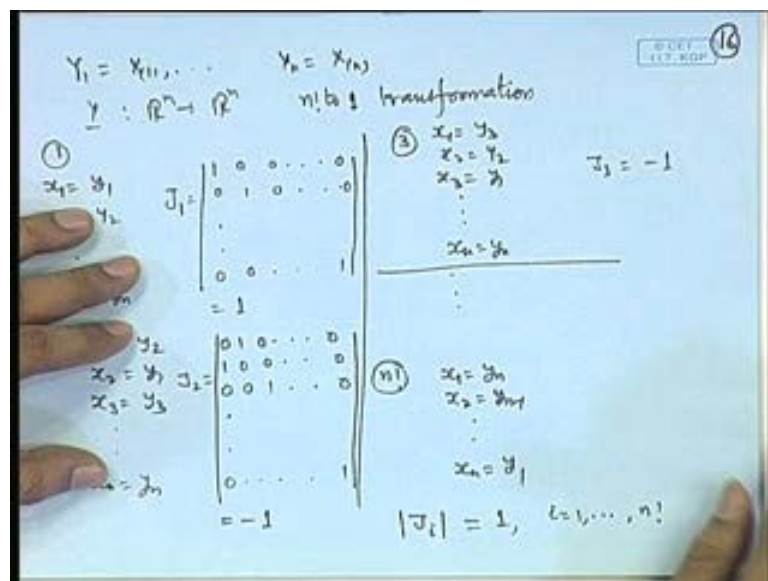


have the cdf  $F_X$ - so, each of these values is  $f$  of  $y_n$  and therefore, we get this as  $f$  of  $y_n$  to the power  $n$ .

If we are assuming the distributions to be continuous, then we can differentiate it and get the pdf of  $X_n$  as  $n$  times  $F_{y_n}$  to the power  $n-1$   $f$  of  $y_n$ . So, using a direct a cdf approach the distributions of the largest can be determined. In a similar way, we can obtain the distribution of the minimum also. That is, probability of  $X_1$  less than or equal to say  $y_1$ , this we can note as  $1$  minus probability of  $X_1$  greater than  $y_1$ . Once again, if you are saying that the minimum is greater than  $y_1$ , it means that each of the observations is greater than  $y_1$ . At this stage you can use the independence,  $1$  minus product  $X_i$  greater than  $y_1$ - and since each of this is identically same- so, it is  $1$  minus  $1$  minus  $F$  of  $y_1$  to the power  $n$ . So, the cdf of the smallest can be determined. And the pdf of the smallest can be determined by differentiating this with respect to  $y_1$ , that gives  $n$  times  $1$  minus  $F_{y_1}$  to the power  $n-1$   $f$  of  $y_1$ .

So, the distribution of the largest and the smallest order statistics can be determined using the cdf approach. However, this approach will be complicated suppose we want to determined the distribution of third order statistics, or say the joint distribution of fourth and seventh order statistics, so, in that case, if you are assuming the continuous random variables, we make use of the Jacobean method.

(Refer Slide Time: 44:36)



So, let us consider the joint distribution of  $Y_1, Y_2, Y_n$ . So, here the function  $Y_1$  is equal to  $X_1$ ,  $Y_n$  is equal to  $X_n$ . Now, this is a transformation from  $R^n$  to  $R^n$ , but it is a many one transformation in fact,  $n$  factorial combinations of  $X_1, X_2, X_n$  give the same values of  $Y_1, Y_2, Y_n$ .

Let us consider say  $n$  is equal to 2. Suppose I say  $X_1$  is equal 1,  $X_2$  is equal to 1.5 then  $Y_1$  will be 1,  $Y_2$  will be 1.5, we can take  $X_1$  is equal to 1.5 and  $X_2$  is equal 1 once again,  $Y_1$  and  $Y_2$  will remain the same that means, two sets of  $X_1$  and  $X_2$  give the same value of minimum and maximum. In a similar way, suppose we have three values  $X_1, X_2, X_3$  then six different combinations of  $X_1, X_2, X_3$  will give the same values of  $Y_1, Y_2$  and  $Y_3$ . So, in general  $Y$  is  $R^n$  to  $R^n$ - this is  $n$  to,  $n$  factorial to one transformation. So, we can partition  $R^n$  into  $n$  factorial different regions, so that in each region it is a one to one transformation. In the region one for example, you may have  $x_1$  is equal to  $y_1$ ,  $x_2$  is equal to  $y_2$  and so on,  $x_n$  is equal to  $y_n$ ; in the region two, we may have  $x_1$  is equal to say  $y_2$ ,  $x_2$  is equal to  $y_1$ ,  $x_3$  is equal to  $y_3$  and so on,  $x_n$  is equal to  $y_n$ ; in the region three, it may be  $x_1$  is equal to say  $y_3$ ,  $x_2$  is equal to  $y_2$ ,  $x_3$  is equal to  $y_1$  and so on,  $x_n$  is equal to  $y_n$  and so on; in the  $n$  factorialth region, we may have  $x_1$  is equal to say,  $y_n$ ,  $x_2$  is equal  $y_{n-1}$  and so on,  $x_n$  is equal  $y_1$ .

Let us look at the Jacobean in each case. The Jacobean here is the determinant of the identity matrix 1, 0, 0, 0, 0, 1, 0 and so on, 0, 0, 1, which is simply equal to 1; if we look at the Jacobean in the second case, this is 0, 1, 0 and so on, 1, 0, 0 and so on, 0, 0, 1 and so on- note here that this is obtained from  $J_1$  by interchanging the first and second row or first and second column- so, the value of this will be minus 1. So, likewise the Jacobean in each case will be either plus 1 or minus 1 because it is obtained by permuting rows of identity matrix. So, Jacobean absolute values for each of them will be 1 only.

(Refer Slide Time: 48:07)

The joint pdf of  $(X_1, \dots, X_n)$  is  
 $f_X(x) = \prod_{i=1}^n f(x_i)$ ,  $-\infty < x_i < \infty$ ,  $i=1, \dots, n$   
 So the joint pdf of  $(Y_1, \dots, Y_n)$  is  
 $f_Y(y) = \begin{cases} n! \prod_{i=1}^n f(y_i), & -\infty < y_1 < y_2 < \dots < y_n < \infty \\ 0, & \text{else} \end{cases}$   
 $f_Y(y_r) = n! \int_{y_r}^{\infty} \dots \int_{y_{r+1}}^{\infty} \int_{-\infty}^{y_r} \dots \int_{-\infty}^{y_2} f(y_1) \dots f(y_n) dy_1 dy_2 \dots dy_{r-1} \dots dy_{r+1} \dots dy_n$   
 $= n!$

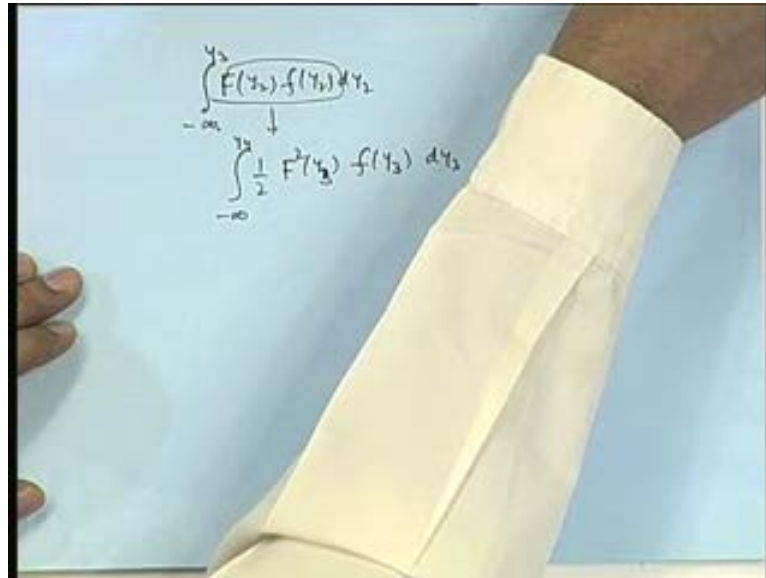
Now the joint distribution of  $X_1, X_2, X_n$  is product of  $f_{x_i}$ ,  $i$  is equal to 1 to  $n$ . So, in general the regions are... So, the joint pdf of  $Y_1, Y_2, Y_n$  that is, order statistics  $f_y$ , now, in the first region, we will substitute  $x_i$  is equal  $y_i$  multiplied by 1, in the second region, we will multiply by 1 and substitute  $x_1$  is equal to  $y_2$ ,  $x_2$  is equal to  $y_n$  and etcetera; notice here that in each of the cases it is only a permutation of  $y_1, y_2, y_n$ , since it is the product of all these terms it will always give total product of  $f$  of  $y_1, f$  of  $y_2, f$  of  $y_n$ .

So, this becomes product of  $f$  of  $y_i$ ,  $i$  is equal 1 to  $n$  and we have  $n$  factorial regions, so it is  $n$  factorial times and the region is  $y_1$  is less than  $y_2$  less than  $y_n$  less than... We may have the cases where  $y_1$  is equal  $y_2$ , or say  $y_s$  is equal to  $y_{s+1}$  for certain  $s$ , since we are assuming the continuous distributions the probability of two variables being equal is 0 and we can ignore this. So, you can see here that the joint distribution of  $Y_1, Y_2, Y_n$  can be written. Now, suppose we are interested in the distribution of say  $R$ th order statistics say, what is  $f_{Y_r}$ ? Then, we need to integrate  $y_1, y_2, y_{r-1}$  and  $y_{r+1}, y_{r+2}$  up to  $y_n$ . So, we can devise a scheme for integration, it will be integral  $f$  of  $y_1, y_2, f$  of  $y_n$ .

So, we can integrate with respect to  $y_1$  from minus infinity to  $y_2$ , with respect to  $y_2$  from minus infinity to  $y_3$  and so on, up to  $y_{r-1}$ , minus infinity to  $y_r$ . Then, we can integrate  $y_n$  from  $y_{n-1}$  to infinity,  $y_{n-1}$  from  $y_{n-2}$  to infinity and so on;  $dy_{r+1}$  will be from  $y_r$  to infinity. So, let us look at the evaluation here, if we

integrate with respect to  $y_1$ ,  $f$  of small  $f$  of  $y_1$  gives capital  $F$  of  $y_1$ , and when we substitute the limits here, at minus infinity, it is 0 and at  $y_2$ , it is capital  $F$  of  $y_2$ .

(Refer Slide Time: 51:56)


$$\int_{-\infty}^{y_2} F(y_2) \cdot f(y_2) dy_2$$
$$\downarrow$$
$$\int_{-\infty}^{y_2} \frac{1}{2} F^2(y_2) \cdot f(y_2) dy_2$$

So, this gives us capital  $F$  of  $y_2$  into small  $f$  of  $y_2$  in the next step. This will be integrated from minus infinity to  $y_3$ , now, notice here is that if we integrate this we will get half  $F$  square  $y_2$ , and again, if we substitute the limits, I will get it as half  $F$  square  $y_3$  and at minus infinity this will be 0, so at the next stage the integrand will be this term from minus infinity to  $y_4$ . So, next stage it will give  $F$  cube of  $y_4$  and here it will be 1 by 2 into 3.

(Refer Slide Time: 52:42)

Handwritten mathematical derivation on a whiteboard:

$$f_{Y_r}(y) = \begin{cases} n! \prod_{i=1}^n f(y_i), & -\infty < y_1 < y_2 < \dots < y_n < \infty \\ 0, & \text{else} \end{cases}$$

$$f_{Y_r}(y_r) = n! \int_{y_r}^{\infty} \dots \int_{y_{r-1}}^{\infty} \int_{-\infty}^{y_r} \dots \int_{-\infty}^{y_2} f(y_1) \dots f(y_n) dy_1 dy_2 \dots dy_{r-1}$$

$$= \frac{n!}{(r-1)!} [F(y_r)]^{r-1}$$

Now, this step will continue up to F of y r minus one, so, the last step will give us up to r minus 1 factorial F of y r to the power r minus 1 because in the first stage, it is capital F of y<sup>2</sup>, in the second stage, it is F square by 2, in the next stage it is F cube y<sup>4</sup> by 3 factorial, so, at the r minus 1th stage, this will give F of y r to the power r minus 1 by r minus 1 factorial.

(Refer Slide Time: 53:16)

Handwritten mathematical derivation on a whiteboard:

$$\int_{-\infty}^{y_2} F(y_2) f(y_2) dy_2$$

$$\downarrow$$

$$\int_{-\infty}^{y_2} \frac{1}{2} F^2(y_2) f(y_2) dy_2$$

$$\downarrow$$

$$F(y_2) \int_{y_{n-1}}^{\infty} = \int_{y_{n-2}}^{\infty} (1 - F(y_{n-1})) f(y_{n-1})$$

$$+ \frac{1}{2} [1 - F(y_{n-2})]^2 f(y_{n-2})$$

Now, let us look at the other set of variables to be integrated. Then we integrate f of y n then, that will give us capital F of y n, now, the region of integration is from y n minus 1

to infinity, now, at infinity this is 1, so it is 1 minus F of y n minus 1. So, at the next stage, the integrand is F of, 1 minus F of y n minus 1 into f of y n minus 1. This we are integrating from y n minus 2 to infinity. Again, we notice here is that the integral will be 1 minus F of y n minus 1 square by 2 with a minus sign. So, at infinity this will become 0 and at y n minus 2 this will become this term. So, at the next stage again, and this will give us cube divided by 3 into 2.

(Refer Slide Time: 54:14)

The image shows a whiteboard with handwritten mathematical derivations. At the top, it says "So the joint pdf" and " $-\infty < y_i < \infty$ ". The first equation is  $f_y(\mathbf{y}) = \begin{cases} n! \prod_{i=1}^n f(y_i), & e^{u_0} \\ 0, & \text{elsewhere} \end{cases}$ . Below this, the joint pdf for the r-th order statistic is written as  $f_{y_r}(\mathbf{y}_r) = n! \int_{y_r}^{\infty} \dots \int_{y_{r-1}}^{\infty} \int_{-\infty}^{y_r} \dots \int_{-\infty}^{y_2} f(\mathbf{y}) \dots f(y_n) dy_1 dy_2 \dots dy_{r-1} dy_{r+1} \dots dy_{n-1}$ . The final result shown is  $= \frac{n!}{(r-1)!(n-r)!} [F(y_r)]^{r-1} [1-F(y_r)]^{n-r} f(y_r)$ . A hand is visible at the bottom holding a white marker.

Like that, we have to continue up to dy r plus 1, so this will give us n minus r factorial 1 minus F of y r to the power n minus r multiplied by f of y r. So, we are able to determine the distribution of the rth order statistics here.

The particular case we can see, suppose the random variables are uniformly distributed on the interval 0, 1 then this will become y r, this will become 1 minus y r to the power n minus r, which is nothing but a beta distribution. So, that is one of the origins of, or you can say applications of beta distribution.

(Refer Slide Time: 55:09)

The joint pdf of  $Y_r$  and  $Y_s$  is

$$f_{Y_r, Y_s}(y_r, y_s) = \frac{n!}{(r-1)!(s-r-1)!(n-s)!} [F(y_r)]^{r-1} [F(y_s) - F(y_r)]^{s-r-1} [1 - F(y_s)]^{n-s} f(y_r) f(y_s)$$

$r < s, \quad -\infty < y_r < y_s < \infty$

Likewise, if we want to integrate leaving variables say  $y_r$  and  $y_s$ , so, the joint pdf of say, two order statistics say,  $Y_r$  and  $Y_s$ , so, that is determined as  $f$  of  $Y_r, Y_s, y_r, y_s$ , that is equal to  $n$  factorial divided by  $r$  minus 1 factorial  $s$  minus  $r$  minus 1 factorial  $n$  minus  $s$  factorial  $F$  of  $y_r$  to the power  $r$  minus 1  $F$  of  $y_s$  minus  $f$  of  $y_r$  to the power  $s$  minus  $r$  minus 1  $1$  minus  $F$  of  $y_s$  to the power  $n$  minus  $s$   $f$  or  $y_r$   $f$  of  $y_s$ ; here I am taking  $r$  to be less than  $s$ , so,  $y_r$  will be less than  $y_s$ . In particular, we may write the joint distribution of the smallest and the largest, from there we can determine the distribution of the range that is  $Y_n$  minus  $Y_1$  etcetera. So, in the next lecture, we will be considering various applications of the transformations here. Thank you.