556: MATHEMATICAL STATISTICS I

NON 1-1 TRANSFORMATIONS

Suppose that X is a continuous r.v. with range $\mathbb{X} \equiv (0, 2\pi)$ whose pdf f_X is constant

$$f_X(x) = \frac{1}{2\pi} \qquad 0 < x < 2\pi$$

and zero otherwise. This pdf has corresponding continuous cdf

$$F_X(x) = \frac{x}{2\pi} \qquad 0 < x < 2\pi$$

Example 1 Consider transformed r.v. $Y = \sin X$. Then the range of Y, $\mathbb{Y}$ is $[-1, 1]$, but the transformation is not 1-1. However, from first principles, we have

$$F_Y(y) = P[Y \leq y] = P[\sin X \leq y]$$

Now, by inspection of Figure 1, we can easily identify the required set A_y : it is the union of **two** disjoint intervals

$$A_y = [0, x_1] \cup [x_2, 2\pi] = [0, \arcsin y] \cup [\pi - \arcsin y, 2\pi]$$

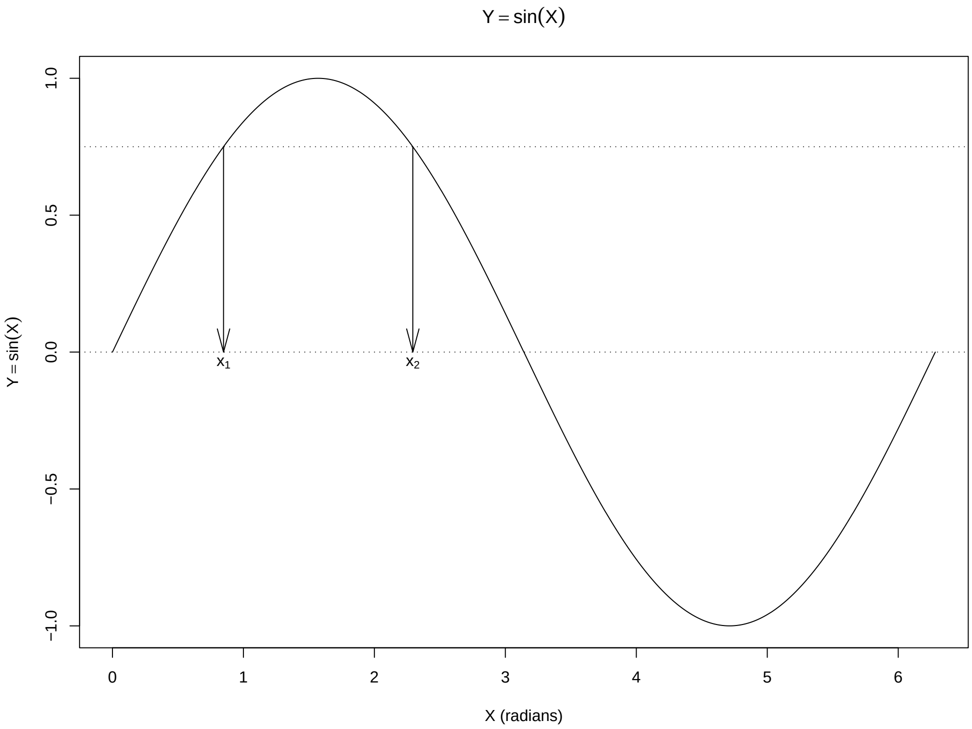

Figure 1: Computation of A_y for $Y = \sin X$

$$F_Y(y) = P[\sin X \leq y] = P[X \leq x_1] + P[X \geq x_2] = \{P[X \leq x_1]\} + \{1 - P[X < x_2]\}$$

$$= \left\{\frac{1}{2\pi} \arcsin y\right\} + \left\{1 - \frac{1}{2\pi}(\pi - \arcsin y)\right\} = \frac{1}{2} + \frac{1}{\pi} \arcsin y$$

and hence, by differentiation

$$f_Y(y) = \frac{1}{\pi} \frac{1}{\sqrt{1 - y^2}} \qquad 0 \leq y \leq 1$$

and zero otherwise.

Example 2 Consider transformed r.v. $Y = \sin^2 X$. Then the range of Y, $\mathbb{Y}$, is $[0, 1]$, but the transformation is not 1-1. However, from first principles, we have

$$F_Y(y) = P[Y \leq y] = P[\sin X \leq y]$$

In Figure 2, we identify the required set A_y : it is the union of **three** disjoint intervals

$$A_y = [0, x_1] \cup [x_2, x_3] \cup [x_4, 2\pi]$$

where

$$x_1 = \arcsin(\sqrt{y}) \qquad x_2 = \pi - \arcsin(\sqrt{y}) \qquad x_3 = \pi + \arcsin(\sqrt{y}) \qquad x_4 = 2\pi - \arcsin(\sqrt{y})$$

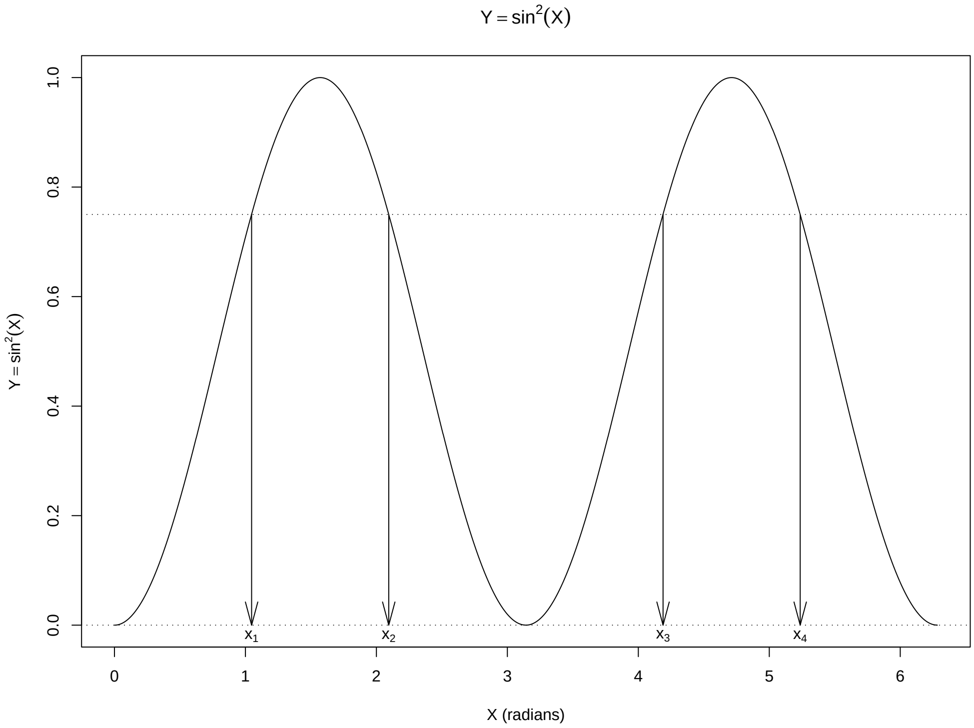

Figure 2: Computation of A_y for $Y = \sin^2 X$

$$F_Y(y) = P\left[\sin^2 X \leq y\right] = P[X \leq x_1] + P[x_2 < X \leq x_3] + P[x_4 < X \leq 2\pi]$$

$$= F_X(x_1) + \{F_X(x_3) - F_X(x_2)\} + \{1 - F_X(x_4)\}$$

$$= \frac{x_1}{2\pi} + \left\{\frac{x_3}{2\pi} - \frac{x_2}{2\pi}\right\} + \left\{1 - \frac{x_4}{2\pi}\right\} = \frac{2}{\pi}\arcsin(\sqrt{y})$$

and hence, by differentiation

$$f_Y(y) = \frac{1}{\pi}\frac{1}{\sqrt{(1-y)y}} \qquad 0 \leq y \leq 1$$

and zero otherwise.

Example 3 Consider transformed r.v. $T = \tan X$. Then the range of T, $\mathbb{T}$ is $\mathbb{R}$, but the transformation is not 1-1. However, from first principles, we have, for $t > 0$

$$F_T(t) = P\left[T \leq t\right] = P\left[\tan X \leq t\right]$$

Figure 3 helps identify the required set A_t: in this case, it is the union of three disjoint intervals

$$A_t = [0, x_1] \cup \left[\frac{\pi}{2}, x_2\right] \cup \left[\frac{3\pi}{2}, 2\pi\right] = \left[0, \tan^{-1} t\right] \cup \left[\frac{\pi}{2}, \pi + \tan^{-1} t\right] \cup \left[\frac{3\pi}{2}, 2\pi\right]$$

(note, for values of $t < 0$, the union will be of only two intervals, but the calculation proceeds identically) so that

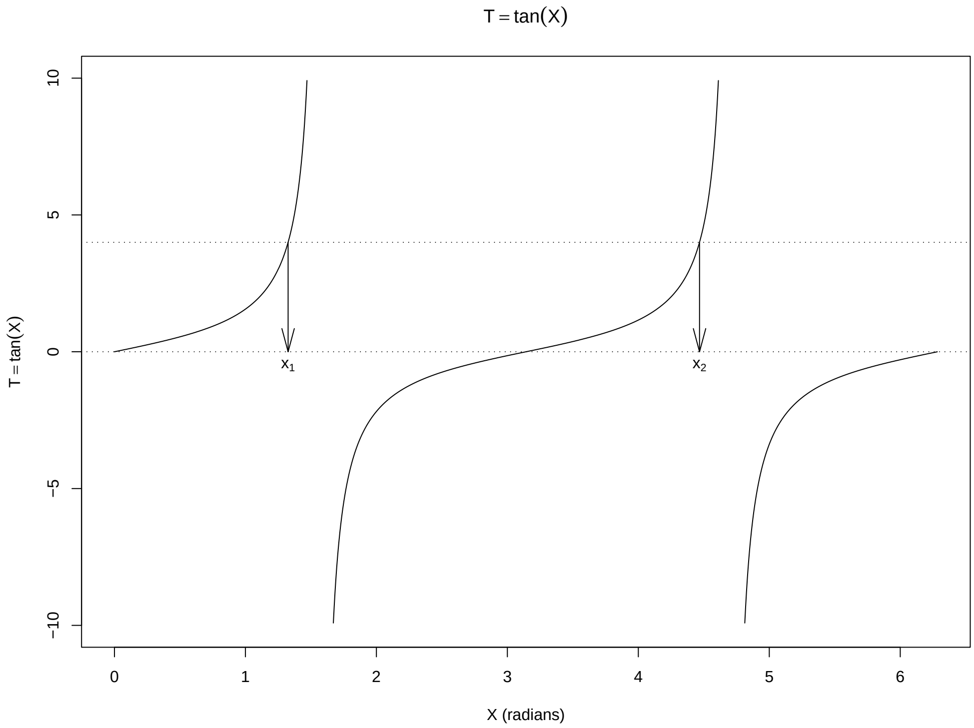

Figure 3: Computation of A_t for $T = \tan X$

$$F_T(t) = P\left[\tan X \leq t\right] = P\left[X \leq x_1\right] + P\left[\frac{\pi}{2} \leq X \leq x_2\right] + P\left[\frac{3\pi}{2} \leq X \leq 2\pi\right]$$

$$= \left\{\frac{1}{2\pi} \tan^{-1} t\right\} + \frac{1}{2\pi}\left\{\pi + \tan^{-1} t - \frac{\pi}{2}\right\} + \frac{1}{2\pi}\left\{2\pi - \frac{3\pi}{2}\right\} = \frac{1}{\pi}\tan^{-1} t + \frac{1}{2}$$

and hence, by differentiation

$$f_T(t) = \frac{1}{\pi}\frac{1}{1+t^2} \qquad t \in \mathbb{R}$$