

**Problem 10: The Normal Distribution**  
**Subproblem 1a: (20% of total 100 marks)**

- (i) Let  $X$  be a standard normal random variable.

$$Y = \exp(X), \quad \text{pdf of } Y = f_Y(y) = \frac{1}{y} f_X(\ln y)$$

Observe that for  $Y > 0$

$$f_Y(y) = \frac{1}{y} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(\ln y)^2\right)$$

Then observe indeed  $f_Y(y)$  agrees with the normalized administrative return  $f_Y(y)$  if  $y$  equals to 100% (100% corresponds to  $y = 1$ )

$$f_Y(1) = \frac{1}{1} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(\ln 1)^2\right) = \frac{1}{\sqrt{2\pi}}$$

Observe  $f_Y(1) = 1/100$  not average  $f_Y$ . Then proceed to get the formula for

$$E(Y) = \int_0^\infty y f_Y(y) dy = \int_{-\infty}^\infty y f_Y(y) dy = \int_{-\infty}^\infty y \frac{1}{y} f_X(\ln y) dy$$

where  $f_X$  denotes the probability density  $f_X(x)$ .

- (ii) For the integral above use change of variable, use  $u = \ln y$  so  $y = \exp(u)$ ,  $dy = \exp(u) du$ . Then  $E(Y) = \int_{-\infty}^\infty \exp(u) f_X(u) du$  is equal to average  $f_X$ . Then proceed to get the formula for  $E(Y)$  as a function of the variance of the variable.

- (iii) Let  $Z$  be a standard normal random variable. The joint distribution is the two-variable case to give for

$$\begin{aligned} P(Y < 1) &= P(X < 0) = \int_{-\infty}^0 \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) dx \\ &= \int_{-\infty}^0 \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) dx = \int_{-\infty}^0 \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 \exp\left(-\frac{1}{2}x^2\right) dx = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 \exp\left(-\frac{1}{2}x^2\right) dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 \exp\left(-\frac{1}{2}x^2\right) dx = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 \exp\left(-\frac{1}{2}x^2\right) dx \end{aligned}$$

Use the fact

$x$	$f(x)$	Notes
$-\infty$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	
$0$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	
$\infty$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	

- (iv) For this case, the answer is given by

$$\begin{aligned} P(Y < 1) &= P(X < 0) = \int_{-\infty}^0 \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 \exp\left(-\frac{1}{2}x^2\right) dx \end{aligned}$$

Use the fact

$x$	$f(x)$	Notes
$-\infty$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	
$0$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	
$\infty$	$\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}x^2\right) = \frac{1}{\sqrt{2\pi}}$	

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