

Scilab Manual for
Probability Theory and Random Processes
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Contents

List of Scilab Solutions	3
1 Write a program to find probability of tossing a coin and rolling a die through large no. of experimentation.	5
2 To generate Uniform, Gaussian and Exponential distributed data for given mean and variance.	9
3 Write a program to generate M trials of a random experiment having specific number of outcomes with specified probabilities.	15
4 To find estimated and true mean of Uniform, Gaussian and Exponential distributed data.	18
5 To find density and distribution function of a function of random variable $Y = 2X + 1$. where X is gaussian R.V.	22
6 Estimate the mean and variance of $Y = 2X + 1$, where X is a gaussian random variable.	26
7 Plot Joint density and distribution function of sum of two Gaussian random variable ($Z = X + Y$).	28
8 Estimate the mean and variance of a R.V. $Z = X+Y$. Where X and Y are also random variables.	33
9 Simulation of Central Limit Theorem.	35

List of Experiments

Solution 1.1	Calculates probability of sum of tossing two dice .	5
Solution 1.2	Finds probability of getting Head when a coin is tossed	6
Solution 2.1	Generation of Uniform Data	9
Solution 2.2	Gaussian Data Generation	11
Solution 2.3	Exponential Data Generation	12
Solution 3.1	Random experiment with outputs in specific range	15
Solution 4.1	Comaparison of True and estimated statics of Uniform Data	18
Solution 4.2	Comaparison of True and estimated statics of Gaussian Data	19
Solution 4.3	Comaparison of True and estimated statics of Exponential Data	20
Solution 5.1	Density and Distribution plot generation for one function of Random Variable	22
Solution 6.1	Statistics of Function of one random variable . . .	26
Solution 7.1	Joint Density and Distribution of Function of two random variable	28
Solution 8.1	Estimation of mean and variance of sum of two random variable	33
Solution 9.1	Summation of two random variable leads to Gaussian density function	35

List of Figures

1.1	Finds probability of getting Head when a coin is tossed	7
2.1	Generation of Uniform Data	10
2.2	Gaussian Data Generation	11
2.3	Exponential Data Generation	13
5.1	Density and Distribution plot generation for one function of Random Variable	23
7.1	Joint Density and Distribution of Function of two random vari- ble	29
7.2	Joint Density and Distribution of Function of two random vari- ble	30
9.1	Summation of two random variable leads to Gaussian density function	36

Experiment: 1

Write a program to find probability of tossing a coin and rolling a die through large no. of experimentation.

Scilab code Solution 1.1 Calculates probability of sum of tossing two dice

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //Program of Tossing two dice and observing
   Probability of sum of their front face.
5 //for e.g. Probability of sum of two dice = 2 is
   1/36 as there are 36 possibilities and sum = 2
   can// occur only one combination that is both
   face = 1
6 clc;
7 clear;
8 clf;
9 N = 10000; // Number of times tossing of die
   performed
10 count = 0; // Counter for counting number of times
```

```

sum of die
11 for i = 1:N
12     y1 = ceil(rand(1)*6); // output of die 1
13     y2 = ceil(rand(1)*6); // output of die 2
14     if((y1+y2) == 3)      // check for sum of front
        face of both die is == 3(change sum and)
15         count = count + 1; //increment the count
            value when sum = 3 occurs
16     end
17     prob1(i) = count/i;    // no. of times sum of
        die = 3/total no. trials
18 end
19 plot(prob1)
20 xlabel('Number of Trials');
21 ylabel('Probability');
22 title('Probability of getting sum of dots on faces
        of a dice to be 3');
23
24
25 //Assignment : Program can be checked for other
        values of sum at line number 10.

```

Scilab code Solution 1.2 Finds probability of getting Head when a coin is tossed

```

1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4
5 //This program find probability of getting Head when
    a coin is tossed.
6 //Probability = 1/2 = 0.5 as there are two possible
    outcomes in coin tossing experiment.

```

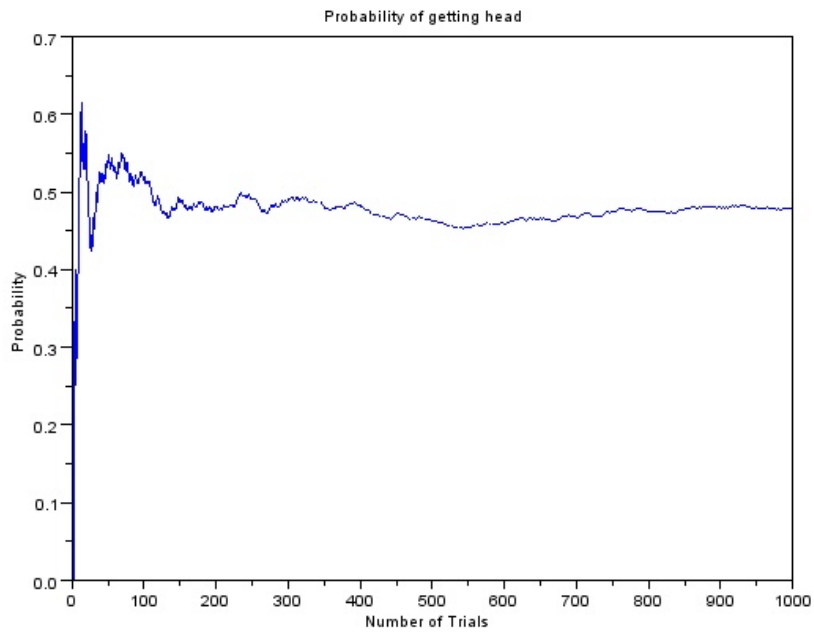


Figure 1.1: Finds probability of getting Head when a coin is tossed


```

7  clc;
8  clear all;
9  clf;
10 a1 = 1000;
11 count1 = 0;
12 for i = 1:a1
13 x = round(rand(1));
14     //round: the elements to nearest integer
15     //rand:returns a pseudorandom, scalar value
        drawn from a uniform
16     //distribution on the unit interval.
17     if(x==1) // HEAD- '1',condition that detects '
        HEAD' comes or not
18         count1 = count1 + 1;//increment the count
        value when head occurs
19     end
20     p(i)= count1/i;//probability of head occuring at
        ith trail
21 end
22 plot(1:a1,p)
23 //plot the prob. at ith trail(plots discrete
        sequence)
24 xlabel('Number of Trials');
25 ylabel('Probability');
26 title('Probability of getting head');
27 //Assignment:
28 //1.   perform above experiment with n = 100,1000 .
29 //2.   Extend the above experiment to find
        probability of 3 heads in 4 coin tosses.
30 //     Match the result theoretically.

```

Experiment: 2

To generate Uniform, Gaussian and Exponential distributed data for given mean and variance.

Scilab code Solution 2.1 Generation of Uniform Data

```
1 //To generate Uniform , Gaussian and Exponential
   distributed data.
2 // Operating System : Windows XP or later ,
3 // Scilab           : 5.3.3
4 //NOTE:EXECUTE ONE BY ONE SEGEMENT
5
6 //[1] Uniform Data Generation
7 clc;
8 clear all;
9 //b = input('higher limit of uniform r.v. b = ')//
   Enter higher limit of uniform r.v.
10 //a = input('lower limit of uniform r.v. a =')//
   Enter lower limit of uniform r.v.
```

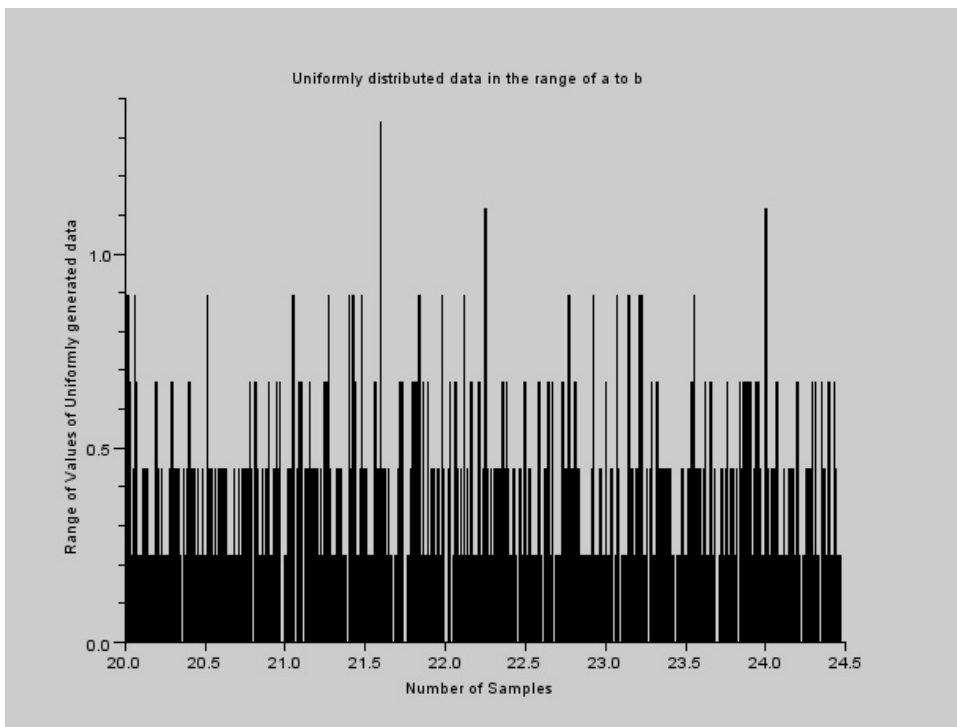


Figure 2.1: Generation of Uniform Data

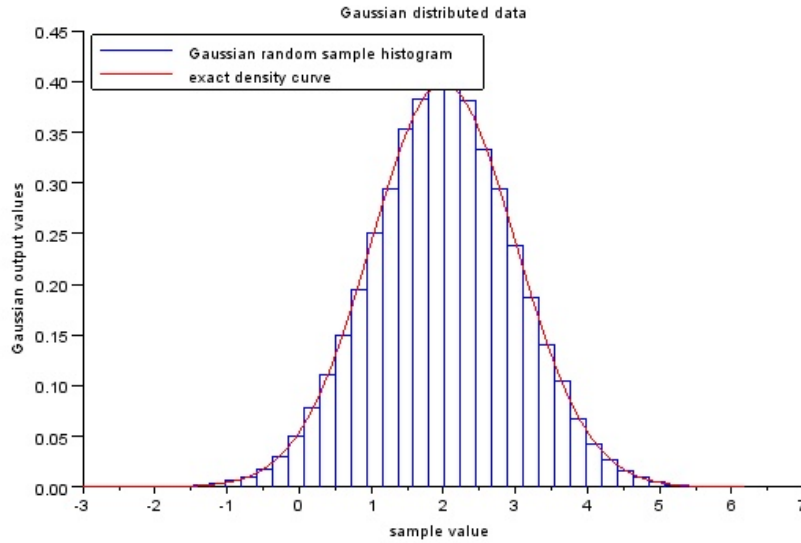


Figure 2.2: Gaussian Data Generation

```

11 clf();
12 b=4; //higher range of uniform data
13 a=2; //lower range of uniform data
14 x=a + (b-a).*rand(1,1000, 'uniform '); //uniform data
    generation of length 100
15 histplot(1000,x)//histogram of generated data
16 xlabel('Number of Samples');
17 ylabel('Range of Values of Uniformly generated data'
    );
18 title('Uniformly distributed data in the range of a
    to b');

```

Scilab code Solution 2.2 Gaussian Data Generation

```

1 //To generate Uniform , Gaussian and Exponential
  distributed data.
2 // Operating System : Windows XP or later ,
3 // Scilab           : 5.3.3
4
5 //[2] Expoential data generation & Mean and
  Variance Calculatoin of Exponential distributed
  data.
6 clc;
7 clear all;
8 clf();
9 //(i) Exponential data generation
10 lambda = 2;//or lambda = input('enter lemda value
  for exponential r.v.')//lemda of exponential data
  ;
11 X = grand(10000,1,"exp", 1/lambda);
12 Xmax = max(X);
13 histplot(40, X, style=2)
14 x = linspace(0,max(Xmax),100)';
15 plot2d(x,lambda*exp(-lambda*x),strf="000",style=5)
16 legend(["exponential random sample histogram" "exact
  density curve"]);
17 xlabel('sample value');
18 ylabel('Exponential output values');
19 title('Exponential distributed data');

```

Scilab code Solution 2.3 Exponential Data Generation

```

1 //To generate Uniform , Gaussian and Exponential
  distributed data.
2 // Operating System : Windows XP or later ,
3 // Scilab           : 5.3.3
4

```

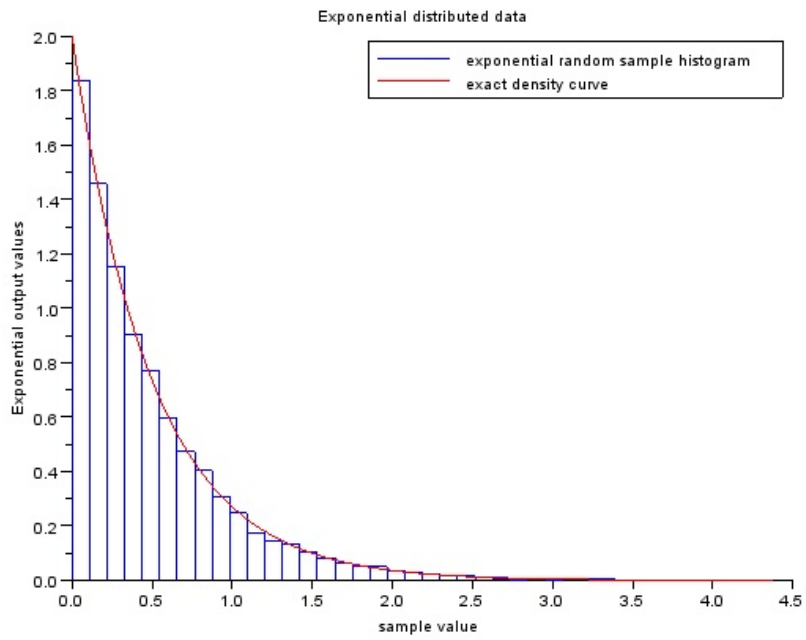


Figure 2.3: Exponential Data Generation

```

5 // [3] Gaussian data generation
6 // Gaussian data generation
7 clc;
8 clear all;
9 clf();
10 //m = input('enter mean value for Gaussian r.v. ')
11 //vari = input('enter mean value for Gaussian r.v. ')
12 m = 2; //mean value of gaussian data
13 sd = 1; //standard deviation
14 vari = sd^2;
15 X = grand(100000,1,"nor", m,sd);
16 Xmax = max(X);
17 clf()
18 histplot(40, X, style=2)
19 x = linspace(-10,max(Xmax),100)';
20 plot2d(x,(1/(sqrt(2*%pi*vari)))*exp(-0.5*(x-m).^2/
    vari),strf="000",style=5)
21 xlabel('sample value');
22 ylabel('Gaussian output values');
23 title('Gaussian distributed data');
24 legend(["Gaussian random sample histogram" "exact
    density curve"],2);

```

Experiment: 3

Write a program to generate M trials of a random experiment having specific number of outcomes with specified probabilities.

Scilab code Solution 3.1 Random experiment with outputs in specific range

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //Write a program to generate M trials of a random
   experiment having specific
5 //number of outcomes with specified probabilities.
6 //here No. of trials = 1000,no. outcomes(rv) = 3
   with specied probability entered by user
7 clc;
8 clear all;
9 rand('seed')//check
10 M = 1000; //Number of trials of random experiment
11 outcomes = 3; //Possible number of outcomes of
```



```

    random experiment
12 for i = 1:outcomes-1
13     r(i) = input('enter upper range of probability
        of r.v. (values in the 0<r<1) :')//enter
        values in the 0<r<1
14     if r(i)>1 then
15         error('Enter values in the range 0<r<1')
16     end
17 end
18 x = zeros(M,1);
19 for i = 1:M
20     u = rand(1,1);//random outcome
21     if u <= r(1) then
22         x(i,1)=1;//assign rv value = 1 if u<=r(1)
23     elseif u > r(1) & u<= r(2)
24         x(i,1)=2;//second rv value
25     else
26         x(i,1)=3; //third rv value
27     end
28 end
29 count1=0;count2=0;count3=0;
30 for i=1:1000
31     if x(i,1)==1 then
32         count1 = count1 + 1;
33     elseif x(i,1)== 2
34         count2 = count2 + 1;
35     else
36         count3 = count3 + 1;
37     end
38 end
39 estP1 = count1/M;disp(estP1)//estimated probability
    of generated random variable
40 estP2 = count2/M;disp(estP2)//estimated probability
    of generated random variable
41 estP3 = count3/M;disp(estP3)//estimated probability
    of generated random variable
42
43 //Assignment:

```

```
44 //1. Extend this program for 4 number of random
    variable
45 //2. Extend this program for more number of trials.
    i.e. M = 5000,10000 etc.
```

Experiment: 4

To find estimated and true mean of Uniform, Gaussian and Exponential distributed data.

Scilab code Solution 4.1 Comparison of True and estimated statistics of Uniform Data

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3 //here we generate uniformly distributed data
  compare its statistics with calculated using
  equation.
4
5
6
7 //[1] Mean and Variance Calculation of Uniformly
  distributed data
8
9 clc;
10 clear all;
11 b=4; //higher range of uniform data
12 a=2; //lower range of uniform data
13 x=a + (b-a).*rand(1,1000); //Uniform data generation
```

```

        using function
14 Uni_true_mean=mean(x)
15 mprintf('Uniform True Mean = %f',Uni_true_mean)
16 Uni_true_var = variance(x)
17 mprintf('\n Uniform True Mean = %f',Uni_true_var)
18 px = 1/(b-a)//pdf calculaion of uniform r.v.
19 m_uniform=integrate('x*px','x',a,b)//mean
        calculaion of uniform r.v.
20 fsq_uniform=integrate('(x^2)*px','x',a,b)//mean
        square value of uniform r.v.
21 var_uniform = fsq_uniform - (m_uniform).^2//variance
        of uniform r.v.
22
23 mprintf('\n Uniform Calculated Mean = %f',m_uniform)
24 mprintf('\n Uniform Calculated Variance = %f',
        var_uniform)

```

Scilab code Solution 4.2 Comparision of True and estimated statics of Gaussian Data

```

1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //here we generate Gaussian distributed data compare
        its statistics with calculated using equation.
5
6 //[3] Mean & Variance calculation of Gaussian Data
7
8 clc;
9 clear all;
10 m = 2;//mean value of gaussian data
11 sd = 1;//standard deviation
12 vari = sd^2;
13 X = grand(10000,1,"nor", m,sd);//gaussian data
        generation using function

```

```

14 Gaus_true_mean=mean(X)
15 mprintf('Gaussian True Mean = %f',Gaus_true_mean)
16 Gaus_true_var=variance(X)
17 mprintf('\n Gaussian True Variance = %f',
    Gaus_true_var)
18
19 //Mean and variance calcultaion using formula
20 gs_mean=integrate('x*(1/sqrt(2*%pi*vari)*exp(-(x-m)
    ^2/(2*vari)))','x',0,100)
21 gs_fsq=integrate('(x^2)*(1/sqrt(2*%pi*vari)*exp(-(x-
    m)^2/(2*vari)))','x',0,100);
22 gs_var = gs_fsq - gs_mean.^2;
23 mprintf('\n Gaussian Calculated Mean = %f',gs_mean)
24 mprintf('\n Gaussian Calculated Variance = %f',
    gs_var)

```

Scilab code Solution 4.3 Comparision of True and estimated statics of Exponential Data

```

1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //here we generate Exponentially distributed data
    compare its statistics with calculated using
    equation.
5
6 //[2] Mean and Variance Calculation of Exponential
    data
7 clc;
8 clear all;
9 lambda = 2; //or lambda = input('enter lemnda value
    for exponential r.v.') //lemnda of exponential data
    ;
10 X = grand(1000,1,"exp", 1/lambda); //Exponential data
    generation using function

```

```

11 Expo_true_mean=mean(X)
12 mprintf('Exponential True Mean = %f',Expo_true_mean)
13 Expo_true_var=variance(X)
14 mprintf('\n Exponential True Variance = %f',
    Expo_true_var)
15
16 //Mean and variance calculaion using formula
17 ex_mean=integrate('x*(lambda*exp(-lambda*x))', 'x'
    ,0,100)
18 ex_fsq=integrate('(x^2)*(lambda*exp(-lambda*x))', 'x'
    ,0,100);
19 ex_var = ex_fsq - ex_mean.^2
20 mprintf('\n Exponential Calculated Mean = %f',
    ex_mean)
21 mprintf('\n Exponential Calculated Variance = %f',
    ex_var)

```

Experiment: 5

To find density and distribution function of a function of random variable $Y = 2X + 1$. where X is gaussian R.V.

Scilab code Solution 5.1 Density and Distribution plot generation for one function of Random Variable

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //To find density(pdf) and distribution(cdf)
   function of a function of random variable
5 //Y = 2X + 1(having form Y = aX + b). where X is
   gaussian R.V.
6
7 clc;
8 clear all;
9 clf();
10 mean_x = 1; //mean value of gaussian data
```

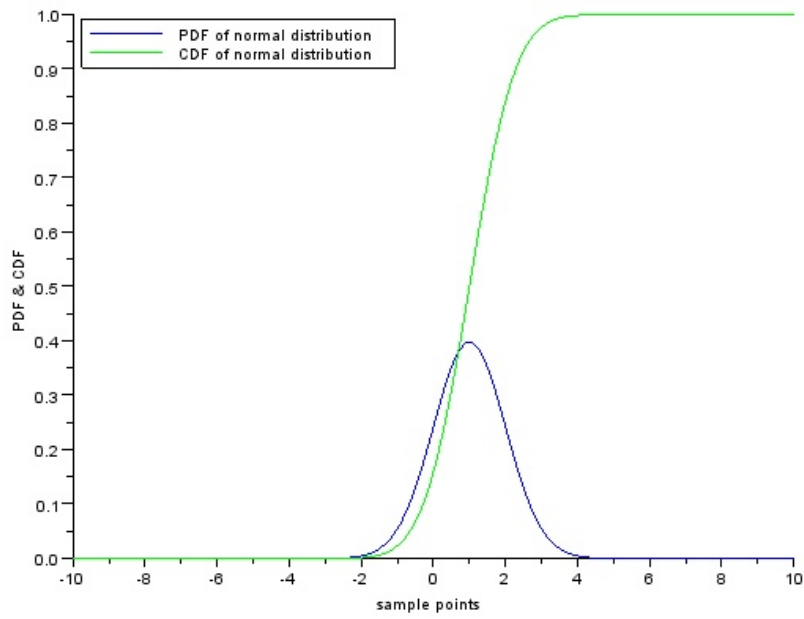


Figure 5.1: Density and Distribution plot generation for one function of Random Variable


```

11 sd_x = 1; //standard deviation
12 vari_x = sd_x.^2;
13 lgd = [];
14 //PDF and CDF of Gaussian Random Variable X
15 x = linspace(-10,10,100);
16 plot2d(x,((1/(sqrt(2*%pi*vari_x)))*exp(-0.5*(x-
    mean_x).^2/vari_x)),2); //plots pdf of X
17 set(gca(),"auto_clear","off")
18 plot2d(x,cdfnor("PQ",x,mean_x*ones(x),sd_x*ones(x))
    ,3); //cdf of gaussian RV X
19 set(gca(),"auto_clear","on")
20 xlabel('sample points');
21 ylabel('PDF & CDF');
22 //title('density and distribution function for
    Gaussian function');
23 legend(['PDF of normal distribution';'CDF of normal
    distribution'],2);
24
25 //PDF and CDF of Y = aX + b where a = 2, b = 1
26 a = 2;
27 b = 1;
28 y = a*x+b; //Function of One Random Variable
29 mean_y=a*mean_x+b;
30 vari_y=(a*sd_x).^2;
31 figure(2,"BackgroundColor",[1,1,1]);
32 plot2d(y,((1/(sqrt(2*%pi*vari_y*a.^2)))*exp(-0.5*(y-
    mean_y).^2/vari_y)),2); //pdf of Y
33 set(gca(),"auto_clear","off")
34 plot2d(x,cdfnor("PQ",y,(a*mean_x+b)*ones(x),(a*sd_x)
    *ones(x)),3); //cdf of y
35 set(gca(),"auto_clear","on")
36 xlabel('sample points');
37 ylabel('PDF & CDF of Y = 2X + 1');
38 legend(['PDF of Y = 2X + 1';'CDF of Y = 2X + 1'],2);
39
40
41 //Assignment :
42 //1. Perform the operation for function Y = 5X + 1.

```

43 //2. Generate pdf and cdf of nonlinear function
between Y and X.

Experiment: 6

Estimate the mean and variance of $Y = 2X + 1$, where X is a gaussian random variable.

Scilab code **Solution 6.1** Statistics of Function of one random variable

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //True and Estimated value of mean and variance of
   function of one random
5 //variable having form of  $Y = aX + b$ .
6 clc;
7 clear all;
8 rand('seed',getdate('s'))
9  $m = 0$ ; //mean of random variable  $x$ 
10  $vari = 1$ ; //variance of random variable  $x$ 
11  $m\_est = 0$ ;
12  $var\_est = 0$ ;
13 for  $i = 1:1000$ 
14      $y(i,1) = 1 + 2*\mathbf{rand}(1,1, "normal")$ ; //  $Y = 2X + 1$ 
```

```

    where x is gaussian data
15     m_est = m_est + ((1/1000)*y(i)); //estimation by
        averaging
16     var_est = var_est +((1/1000)*(y(i)-m_est)^2);
17 end
18 printf('Estimated mean of Y(=2X + 1) is: Est_mean=%f
        ',m_est)
19 printf('\n Estimated variance of Y) is: Est_variance
        =%f',var_est)
20 //Calculation of true mean of Y
21 y_mean=integrate('(2*x+1)*(1/sqrt(2*%pi*vari)*exp(-(
        x-m)^2/(2*vari)))', 'x', -100,100);
22 printf('\n True mean of Y(=2X + 1) is: True_mean=%f'
        ,y_mean)
23 //Calculation of true variance of Y
24 //for a function like Y = aX + b the variance of Y
        is a^2*Variance of X.
25 gs_mean=integrate('x*(1/sqrt(2*%pi*vari)*exp(-(x-m)
        ^2/(2*vari)))', 'x', -50,100);
26 gs_fsq=integrate('((x^2)*(1/sqrt(2*%pi*vari)*exp(-(x
        -m)^2/(2*vari))))', 'x', -50,100);
27 gs_var = gs_fsq - (gs_mean).^2;
28 var_y = 2^2*gs_var; //here a = 2
29 printf('\n True variance of Y(=2X + 1) is:
        True_variance=%f',var_y)
30
31 //Expectation of Y is E(Y)=E(2X+1)=2E(X)+1. That's
        why answer is 1.
32 //True variance of Y in this format is equal to a^2*
        variance of X.
33 //Assignment:
34 //1. Assume X is uniform random variable between a
        to b. find mean and variance.

```

Experiment: 7

Plot Joint density and distribution function of sum of two Gaussian random variable ($Z = X + Y$).

Scilab code Solution 7.1 Joint Density and Distribution of Function of two random variable

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4
5 //Plot Joint density and distribution function of
   sum of two Gaussian random variable ( $Z = X + Y$ ).
6 clc;
7 clear all;
8 clf();
9
```

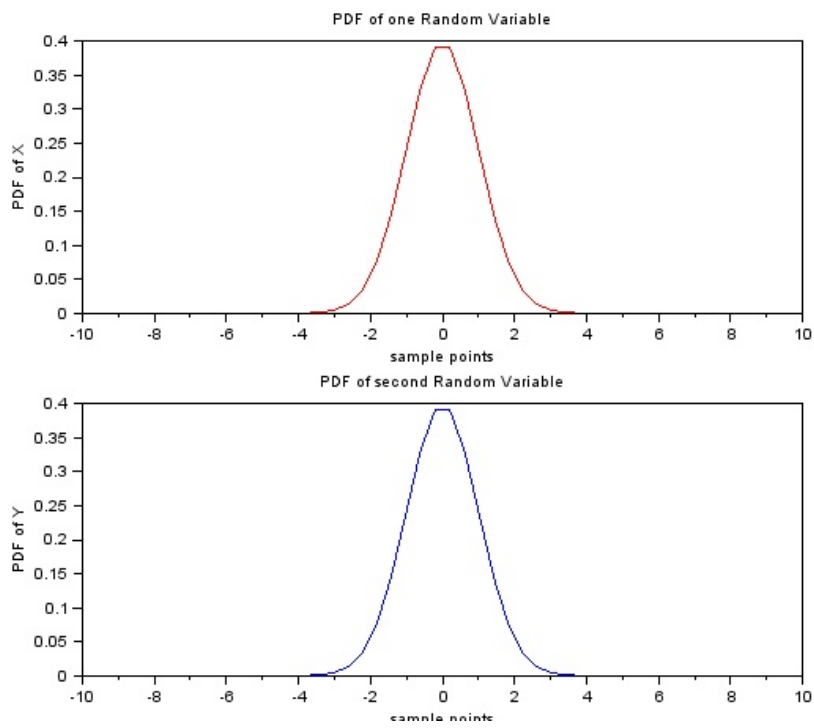


Figure 7.1: Joint Density and Distribution of Function of two random variable

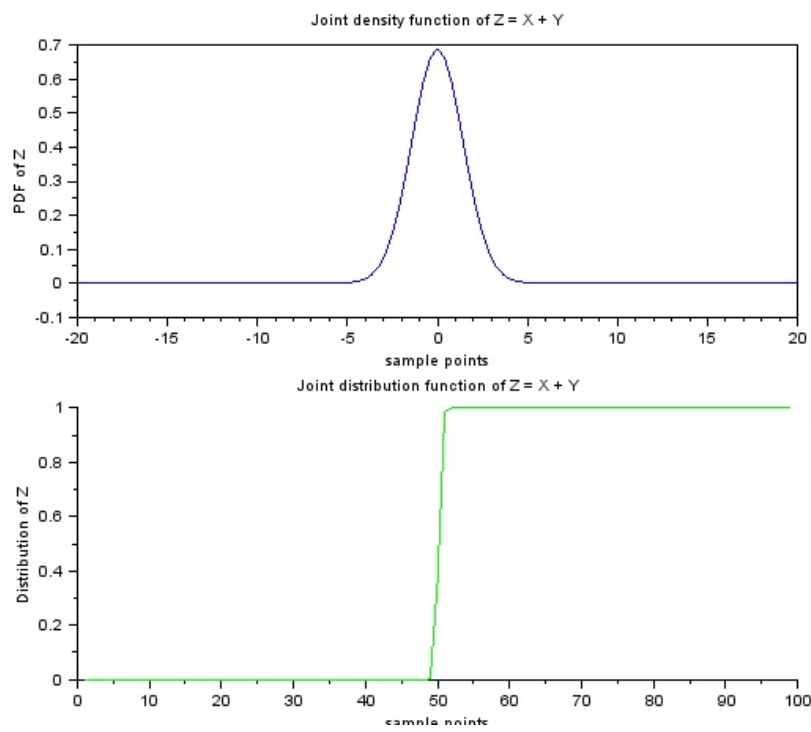


Figure 7.2: Joint Density and Distribution of Function of two random variable

```

10 //PDF of Gaussian Random Variable X
11 mean_x = 0;//mean of first gaussian RV
12 sd_x = 1;//standard deviation of first gaussian RV
13 vari_x = sd_x.^2;
14
15 x = linspace(-10,10,50);//generating linearly spaced
    data as Random output
16 X = ((1/(sqrt(2*%pi*vari_x)))*exp(-0.5.*(x-mean_x)
    .^2/vari_x));//finding gaussian pdf of above data
17 subplot(2,1,1);
18 plot(x,X, 'r')
19 xlabel('sample points');
20 ylabel('PDF of X');
21 title('PDF of one Random Variable')
22
23
24 //PDF of Gaussian Random Variable Y
25 mean_y = 0;
26 sd_y = 1;
27 vari_y = sd_y.^2;
28
29 y = linspace(-10,10,50);
30 Y = ((1/(sqrt(2*%pi*vari_y)))*exp(-0.5.*(y-mean_y)
    .^2/vari_y));
31 subplot(2,1,2);
32 plot(y,Y, 'b')
33 xlabel('sample points');
34 ylabel('PDF of Y');
35 title('PDF of second Random Variable')
36
37 // Joint pdf of sum of random variable X & Y
38 // When two IID random variable are summen up, their
    Joint PDF is convolution between individual pdfs
    of Random variables
39 z = convol(X,Y);
40 figure(2," BackgroundColor" , [1,1,1]);
41 subplot(2,1,1);plot(linspace(-20,20,99),z)// Joint
    PDF

```



```
42 xlabel('sample points');
43 ylabel('PDF of Z');
44 title('Joint density function of Z = X + Y')
45 P = cdfnor("PQ", linspace(-20,20,99), mean(z)*ones(z),
           sqrt(variance(z))*ones(z));
46 set(gca(),"auto_clear","off")
47 subplot(2,1,2); plot2d(1:length(P),P,3);
48 xlabel('sample points');
49 ylabel('Distribution of Z');
50 title('Joint distribution function of Z = X + Y')
51 set(gca(),"auto_clear","on")
52 //Assignment:
53 //Change mean and variance of individual random
    variable X and Y and observe output
```

Experiment: 8

Estimate the mean and variance of a R.V. $Z = X + Y$. Where X and Y are also random variables.

Scilab code Solution 8.1 Estimation of mean and variance of sum of two random variable

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4 //Concept :Estimation of mean and variance of sum of
      two random variable  $Z = X + Y$ , where  $X$  and  $Y$  are
      random variable .
5 // Above concept is explained with example as
      follows .
6 //Example: A large circular dartboard is set up with
      a "bullseye" at the center of the circle ,which
      is at the coordinate  $(0,0)$ . A dart is thrown at
      the center but lands at  $(X,Y)$  are two different
      Gaussian random variables. What is average
      distance of the dart from the bullseye? What is
```

```

    variance of data?
7 //Distance from center is given as sqrt(X^2+Y^2)
8
9 clc;
10 clear all;
11 rand('seed',0)//setting seed of random generator to
    zero
12 m_est = 0;
13 for i = 1:1000
14     R(i,1)=sqrt(rand(1,1,'normal')^2+rand(1,1,'
        normal')^2);//calculation of distance from
        center
15     m_est=m_est+(1/1000)*R(i);//estimation of mean
        from data
16 end
17 m_est
18 mprintf('Mean of Sum of Two Random variable that is
    Mean of Z = %f',m_est)
19 v_est = variance(R)//variance calculation
20 mprintf('\n Variance of Sum of Two Random variable
    that is Mean of Z = %f',v_est)

```

Experiment: 9

Simulation of Central Limit Theorem.

Scilab code Solution 9.1 Summation of two random variable leads to Gaussian density function

```
1 // Operating System : Windows XP or later ,
2 // Scilab           : 5.3.3
3
4
5 //Simulation of Central Limit Theorem.
6 //(Which says that if we keep on adding independant
   Random Variables then it density function
7 //approches to gaussian distribution)
8 //here two uniform RVs are added.
9
10 clc;
11 clear all;
12 clf();
13 n = 0:0.01:1;
14 x = zeros(length(n),1);
15 i = 1:50; //length of Uniform rv 1
```

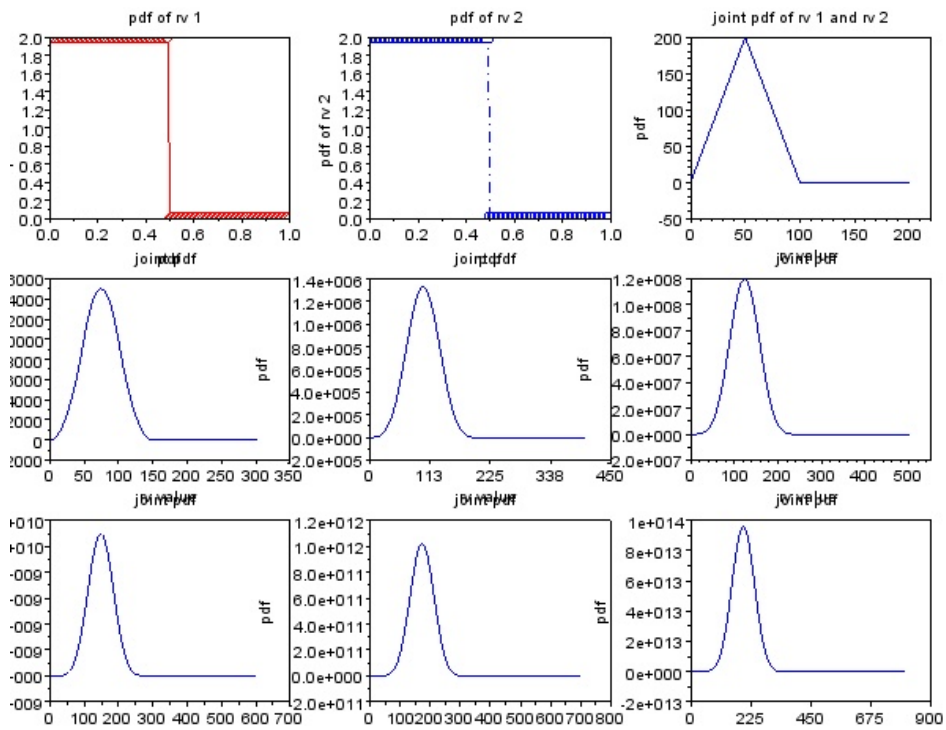


Figure 9.1: Summation of two random variable leads to Gaussian density function

```

16 x(i)= 2;
17 subplot(3,3,1);
18 plot(n,x, 'r-d')
19 xlabel('pdf');ylabel('pdf of rv 1')
20 title('pdf of rv 1 ');
21
22 y = zeros(length(n),1);
23 j = 1:50;
24 y(j)= 1*2;//length of Uniform rv 2
25 subplot(3,3,2);
26 plot(n,y, 'bo-.')
27 xlabel('pdf');
28 ylabel('pdf of rv 2')
29 title('pdf of rv 2');
30
31 z1 = convol(x,y);
32 subplot(3,3,3)
33 //When two independent RVs are added their joint
    density is convolution of marginal density
34 plot(z1)
35 xlabel('rv value');
36 ylabel('pdf')
37 title('joint pdf of rv 1 and rv 2');
38
39 for i = 4:9 // adding rv 9 times
40     subplot(3,3,i)
41     z1 = convol(z1,y);
42     plot(z1)
43     xlabel('rv value');
44     ylabel('pdf')
45     title('joint pdf');
46 end

```
