Example Problem

V is wind velocity with a pdf f(v) = 1/10; $0 \le v \le 10$. The pressure ω at point is given by $\omega = 0.003 v^2$. Find the expected value of pressure.

$$\begin{split} &\text{Sol}^{n}:\\ &f(v)=\frac{1}{10};\ 0\leq v\leq 10;\ \omega\ =0.003\ v^{2}\\ &E(\omega)=?\\ &E(\omega)=\int_{-\alpha}^{+\alpha}\omega\ g(\omega)d\omega,\ \text{given }\omega=0.003\ v^{2}\ \text{or }d\omega=0.006\ vdv\\ &\text{given, }f(v)=\frac{1}{10}\&\ \omega\ =0.003\ v^{2}\ \therefore\ g(\omega)\text{will be monotonically increasing function.}\\ &\text{Therefore, }g(\omega)=f(v)\ \left|\frac{dv}{d\omega}\right|=\frac{1}{10}\times\frac{0.0274}{\sqrt{\omega}}\\ &=0.00274(\omega)^{-\frac{1}{2}}\ \text{as }\omega=0.003\ v^{2} \end{split}$$

or
$$v = \sqrt{\frac{w}{0.003}} = 18.257\sqrt{w}$$
 or $\frac{dv}{dw} = 18.257 \times \frac{1}{2} \times (w)^{-\frac{1}{2}}$
or $g(w) = \frac{1}{10} \times 18.257 \times \frac{1}{2} \times (w)^{-\frac{1}{2}} = 0.9129 \ (w)^{-\frac{1}{2}}$
Now, $E(w) = \int_{0}^{0.3} \left[w \times 0.9129 \ (w)^{-\frac{1}{2}} \right] dw = 0.9129 \times \left[\frac{w^{\frac{3}{2}}}{\frac{3}{2}} \right]_{0}^{0.3}$
 $= 0.9129 \times \frac{2}{3} \times [0.3]^{\frac{3}{2}} \qquad \begin{bmatrix} 0 \le v \le 10 \\ or \ 0 \le 18.257\sqrt{w} \le 10 \\ or \ 0 \le w \le 0.3 \end{bmatrix}$
 $= 0.1 \ (Ans.)$