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3.1 Probability

Distributions and

Probability Mass

Functions Section 3.2

Cumulative

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Functions. 1 / 23.

Random Variables.

Consider tossing a coin two times. We can think of the

following ordered sample space:  $S = \{(T; T); (T; H); (H; T); (H; H)\}$

NOTE: for a fair coin, each of these are equally likely.

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## Chapter 3 Discrete Random Variables and Probability ...

A random variable is discrete if its range is a countable set. In Example 3.2, the random variables  $X$  and  $Y$  are discrete, while the random variable  $T$  is not discrete.  $X$  is a discrete random variable, if its range is

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## Countable Random Variables And

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### 3.1.2 Discrete

Random Variables -  
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- Discrete random variable: A random variable that can only take finitely many or countably many possible values. •

Distribution: Let

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$\{x_1, x_2, \dots\}$  be the possible values of  $X$ .  
Let  $P(X = x_i) = p_i$ ,  
where  $p_i \geq 0$  and  $\sum p_i = 1$ . • Tabular form:

$x_i$	$x_1$	$x_2$	...
$p(x_i)$	$p_1$	$p_2$	...

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Distributions. Part 5:  
Common Discrete  
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Distributions Sections  
3.8 Poisson. 1 / 9.

Poisson Distribution.  
In many applications,  
we are interested in  
counting the number  
of occurrences of an  
event in a certain  
time period or in a  
certain region in

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Classify the following random variables as discrete or continuous.  $X$  : the number of automobile accidents per year in Shanghai;  $Y$  : the length of time

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to play 18 holes of golf; M : the amount of milk produced yearly; N : the number of eggs laid each month by a hen; P : the number of building permits issued each month; Q : the weight of grain produced per acre. 41

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Chapter 3 Discrete Random ...

Chapter 3. Discrete Random Variables.

Review • Discrete random variable: A random variable that can only take finitely many or countably many possible values.

• Distribution: Let  $\{x_1, x_2, \dots\}$  be the possible values of  $X$ .

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Chapter 3: Discrete  
Random Variable.  
Shiwen Shen.  
University of South

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Carolina. 2017

Summer. 1/63.

Random Variable. IDe  
nition: A random

variable is a function

from a sample space

$S$  into the real

numbers. We usually

denote random

variables with

uppercase letters, e.g.

$X, Y \dots$

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“ When you flip a  
coin, there is a very  
small but finite  
chance you will never  
ever see that coin  
again. ” - Scott

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Edward Shjefte

## Random

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Discrete random variables Definition A random variable that can only assume distinct values is said to be discrete. Usually these represent a count. A Bernoulli experiment provides a 0/1 response

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Bernoulli Binomial A binomial rv gives the number of successes in  $n$ . independent, identical trials.

Possible values are 0, 1 Geometric

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Variables, PMF,

Independent Random

Variables

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Chapter 3: Discrete

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Definition 3.2

Discrete Random

Variable  $X$  is a

discrete random

variable if the range

of  $X$  is a countable set

$\{X_1, X_2, \dots\}$ . Quiz 3.1 A

student takes two

courses. In each

course, the student

will earn either a B or

a C. To calculate a

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grade point average (GPA), a B is worth 3 points and a C is worth 2 points.

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74 Chapter 3. Continuous Random Variables (LECTURE NOTES 5) 1. Number of visits,  $X$  is a (i)



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Discrete (ii)

continuous random variable, and duration of visit,  $Y$  is a (i)

discrete (ii)

continuous random variable. 2. Discrete

(a)  $P(X=2) =$  (i) 0 (ii)

0:25 (iii) 0:50 (iv)

0:75 (b)  $P(X \leq 1) =$

$P(X \leq 1) = F(1) = 0:25 +$

$0:50 = 0:75$

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Miller, 2018-05-14.

Introduction. After we define probability measures and sample spaces, we can talk about random variables. The next two chapters focus on random variables, which translate random outcomes into mathematical objects, such as numbers.<sup>1</sup> This first

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chapter introduces random vari-1 In general random variables can produce any ...

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## Chapter 3: Discrete Random Variables and Probability ...

The mean of a discrete random variable  $X$  is a weighted average of

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the possible values of  $X$ , with weights equal to the probabilities. A probability distribution can be viewed as a loading with a mean equal to the balance point (shown as dark triangles). Parts (a) and (b) above illustrate equal means from very different loadings (or

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