

4.1 Bivariate Distributions: Discrete Type

For this week, two variables are said **discrete** when random variables, both said **discrete** and **X** . Two bivariate functions are **joint probability distributions** of two **discrete** random variables:

Defn. Joint Probability Mass Function

Definition 4.1.1

Let X and Y be two discrete variables defined on outcomes space Ω . Let \mathcal{F} denote the σ -algebra of all events. A **joint probability mass** of X and Y , the **joint pmf**, is a table of the discrete map. The probability that $X = x$ and $Y = y$ is denoted by $P(X = x, Y = y) = P_{X,Y}(x, y)$. The function $P_{X,Y}$ is called the **joint probability mass function** (or the **pmf**) of X and Y and has the following properties:

(a) $P_{X,Y}(x, y) \geq 0$

$$(b) \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} P_{X,Y}(x, y) = 1$$

$$(c) P(X = x, Y \in \mathcal{B}) = \sum_{y \in \mathcal{B}} \sum_{x \in \mathcal{X}} P_{X,Y}(x, y), \text{ where } \mathcal{B} \text{ is a subset of the space } \mathcal{Y}$$

Example 4.1 Suppose two dice rolled are x and y . Let \mathcal{X} equal $\{1, 2\}$ and \mathcal{Y} equal $\{1, 2, 3, 4, 5, 6\}$ and \mathcal{B} arbitrary.

(a) What is the probability that either die will be even number greater than 3?

(b) What is the probability that the roll is not even number?

Work - Make a table:

X (roll)	Y	
	$\{2, 4, 6\}$	$\{1, 3, 5\}$
$\{2, 4, 6\}$	$1/6$	$1/6$
$\{1, 3, 5\}$	$1/6$	$1/6$

Event	Pr
$\{X \in \mathcal{B}\}$ = even, or 2, 4, 6, roll is 2	$1/3$
$\{X \in \mathcal{B}\}$ = even, or 2, 4, 6, roll is 2	$1/6$
$\{X \in \mathcal{B}\}$ = even, or 2, 4, 6, roll is 2 or 4	$1/3$
$\{X \in \mathcal{B}\}$ = even, or 2, 4, 6, roll is 2 or 4	$1/3$

(a) $P(X \in \mathcal{B}, Y \in \mathcal{B}) = P_{X,Y}(2, 2) + P_{X,Y}(4, 4) = 1/6$

(b) $P(X \in \text{even}) = P(X \in \mathcal{B}) = P_{X,Y}(2, 2) + P_{X,Y}(4, 4) + P_{X,Y}(6, 6) = 1/3$

2 4 Bivariate Distributions Damp

T. P. Hutchinson, C. D. Lai



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BLLD Announcement Bulletin British Library. Lending Division, 1978 Continuous Bivariate Distributions N Balakrishnan, Chin-Diew Lai, 2010-09-30 Along with a review of general developments relating to bivariate distributions this volume also covers copulas a subject which has grown immensely in recent years In addition it examines conditionally specified distributions and skewed distributions Bivariate Discrete Distributions Kocherlakota, 2017-11-22 This useful reference text provides a comprehensive study of the various bivariate discrete distributions that have appeared in the literature written in an accessible manner that assumes no more than a first course in mathematical statistics Supplying individualized treatment of topics while simultaneously exploiting the interrelationships of the material Bivariate Discrete Distributions details the latest techniques of computer simulation for the distributions considered contains a general introduction to the structural properties of discrete distributions including generating functions moment relationships and the basic ideas of generalizing develops distributions using sampling schemes explores the role of compounding covers Waring and short distributions for use in accident theory discusses problems of statistical inference emphasizing techniques pertinent to the discrete case and much more Containing over 1000 helpful equations Bivariate Discrete Distributions is **Tables for the Bivariate T Distribution** Paruchuri R. Krishnaiah, John Vernon Armitage, M. C. Breiter, AEROSPACE RESEARCH LABS WRIGHT-PATTERSON AFB OHIO., Aerospace Research Laboratories (U.S.), 1969 Let x_1 and x_2 be jointly distributed as a bivariate normal with a common unknown variance σ^2 known correlation ρ and zero means Also let t_i x_i the square root of $n s_i^2$ where s_i^2 σ^2 is distributed independent of x_1 and x_2 as a chi square variate with n degrees of freedom In this paper we give the values of $1 - \alpha$ to six decimal accuracy for $n = 5, 10, 15, 20, 25, 30, 35$ the absolute value of $\rho = 0.1, 0.2, 0.3, 0.4, 0.5$ where α is given by P the absolute value of t_1 Conditionally Specified Distributions Barry C. Arnold, Enrique Castillo, Jose-Maria Sarabia Alegria, 2012-12-06 The concept of conditional specification is not new It is likely that earlier investigators in this area were deterred by computational difficulties encountered in the analysis of data following conditionally specified models Readily available computing power has swept away that roadblock A broad spectrum of new flexible models may now be added to the researcher's tool box This monograph provides a preliminary guide to these models Further development of inferential techniques especially those involving concomitant variables is clearly called for We are grateful for invaluable assistance in the preparation of this monograph In Riverside Carole Arnold made needed changes in grammar and punctuation and Peggy Franklin miraculously transformed minute hieroglyphics into immaculate typescript In Santander Agustin Manrique expertly transformed rough sketches into clear diagrams Finally we thank the University of Cantabria for financial support which made possible Barry C Arnold's enjoyable and productive visit to Santander during the initial stages of the project Barry C Arnold Riverside California USA Enrique Castillo Jose Maria Sarabia Santander Cantabria Spain January 1991 Contents 1 Conditional Specification 1 1 1 Why

1 1 2 How may one specify a bivariate distribution 2 1 3 Early work on conditional specification 4 1 4 Organization of this monograph 5 2 Basic Theorems 7 Compatible conditionals The finite discrete case *Tests for Mixtures of Bivariate Distributions* Paul Tucker Shue,1976 **Tables of the Bivariate Normal Distribution Function and Related Functions** United States. National Bureau of Standards,1959 **Multivariate Statistical Simulation** Mark E. Johnson,1987-02-04 Provides state of the art coverage for the researcher confronted with designing and executing a simulation study using continuous multivariate distributions Concise writing style makes the book accessible to a wide audience Well known multivariate distributions are described emphasizing a few representative cases from each distribution Coverage includes Pearson Types II and VII elliptically contoured distributions Khintchine distributions and the unifying class for the Burr Pareto and logistic distributions Extensively illustrated the figures are unique attractive and reveal very nicely what distributions look like Contains an extensive and up to date bibliography culled from journals in statistics operations research mathematics and computer science *Tables for the Probability Integrals of the Bivariate T Distribution* Paruchuri R. Krishnaiah,John Vernon Armitage,M. C. Breiter,AEROSPACE RESEARCH LABS WRIGHT-PATTERSON AFB OHIO.,Aerospace Research Laboratories (U.S.),1969 Let X_1 and X_2 be jointly distributed as a bivariate normal with a common unknown variance σ^2 known correlation ρ and zero means Also let $t_i = \frac{x_i}{\sigma \sqrt{n}}$ where s^2 is distributed independent of x_1 and x_2 as a chi square variate with n degrees of freedom Dunnett and Sobel computed the values of $1 - \alpha$ to five decimal accuracy for ρ plus or minus 0.5 and different values of n and α where $P(t_1 > t)$ **Tables for the Bivariate T Distribution** Paruchuri R. Krishnaiah,J. V. Armitage,M. C. Breiter,1970 **A Test of Fit for Bivariate Distributions** Ram C. Dahiya,John Gurland,University of Wisconsin--Madison. Mathematics Research Center,WISCONSIN UNIV MADISON MATHEMATICS RESEARCH CENTER.,1971 Tests of fit based on generalized minimum chi square techniques are developed for bivariate distributions The asymptotic null distribution of the test statistic is chi square while the asymptotic non null distribution turns out to be that of a weighted sum of independent non central chi square variates The special case of testing the fit of a bivariate normal distribution is investigated in detail and the power is obtained for several alternative families of bivariate distributions Author **Distribution Functions for Statistics Derived from Bivariate Normal and Bivariate 2-parameter Log-normal Populations** James Richard Slack,James R. Wallis,Nicholas C. Matalas,1976 **Continuous Bivariate Distributions, Emphasising Applications** T. P. Hutchinson,C. D. Lai,1990-01-01 **Certain Properties of Bivariate Generalized Poisson Distributions with Special Reference to the Hermite Distribution** H. Papageorgiou,1977 **Tables for the Probability Integrals of the Bivariate T Distribution** Paruchuri R. Krishnaiah,John Vernon Armitage,M. C. Breiter,1969 **Probability Distributions** Nick T. Thomopoulos,2018-04-09 This volume presents a concise and practical overview of statistical methods and tables not readily available in other publications It begins with a review of the commonly used continuous and discrete probability distributions

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Fitting Statistical Distributions Zaven A. Karian,Edward J. Dudewicz,2000-05-24

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A Kolmogorov-Smirnov-like Test for Bivariate Distributions Colleen Roe,1974

The Engineering Statistician's Guide to Continuous Bivariate Distributions T. P. Hutchinson,C. D. Lai,1991

Continuous Multivariate Distributions, Volume 1 Samuel Kotz,N. Balakrishnan,Norman L. Johnson,2004-04-05

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