

## CHAPTER 6

## 6. RANDOM VARIABLES AND PROBABILITY DISTRIBUTIONS

**6.1 Definitions of random variable and probability distributions**

**Definition:** A *random variable* is a numerical description of the outcomes of the experiment or a numerical valued function defined on sample space, usually denoted by capital letters.

Example: If  $X$  is a random variable, then it is a function from the elements of the sample space to the set of real numbers. i.e.

$X$  is a function  $X: S \rightarrow R$

→ A random variable takes a possible outcome and assigns a number to it.

Example: Flip a coin three times, let  $X$  be the number of heads in three tosses.

$$\begin{aligned} \Rightarrow S &= \{(HHH), (HHT), (HTH), (HTT), (THH), (THT), (TTH), (TTT)\} \\ \Rightarrow X(HHH) &= 3, \quad X(HHT) = X(HTH) = X(THH) = 2, \\ X(HTT) &= X(THT) = X(TTH) = 1 \\ X(TTT) &= 0 \end{aligned}$$

$$X = \{0, 1, 2, 3\}$$

→  $X$  assumes a specific number of values with some probabilities.

Random variables are of two types:

1. *Discrete random variable:* are variables which can assume only a specific number of values. They have values that can be counted

Examples:

- Toss coin  $n$  times and count the number of heads.
- Number of children in a family.
- Number of car accidents per week.
- Number of defective items in a given company.
- Number of bacteria per two cubic centimeter of water.

# Chapter 6 Random Variables Continuous Case

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Bhattacharyya**



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## **Table of Contents Chapter 6 Random Variables Continuous Case**

1. Understanding the eBook Chapter 6 Random Variables Continuous Case
  - The Rise of Digital Reading Chapter 6 Random Variables Continuous Case
  - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 6 Random Variables Continuous Case
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Chapter 6 Random Variables Continuous Case
  - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 6 Random Variables Continuous Case
  - Personalized Recommendations
  - Chapter 6 Random Variables Continuous Case User Reviews and Ratings
  - Chapter 6 Random Variables Continuous Case and Bestseller Lists
5. Accessing Chapter 6 Random Variables Continuous Case Free and Paid eBooks
  - Chapter 6 Random Variables Continuous Case Public Domain eBooks
  - Chapter 6 Random Variables Continuous Case eBook Subscription Services
  - Chapter 6 Random Variables Continuous Case Budget-Friendly Options

6. Navigating Chapter 6 Random Variables Continuous Case eBook Formats
  - ePub, PDF, MOBI, and More
  - Chapter 6 Random Variables Continuous Case Compatibility with Devices
  - Chapter 6 Random Variables Continuous Case Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Chapter 6 Random Variables Continuous Case
  - Highlighting and Note-Taking Chapter 6 Random Variables Continuous Case
  - Interactive Elements Chapter 6 Random Variables Continuous Case
8. Staying Engaged with Chapter 6 Random Variables Continuous Case
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Chapter 6 Random Variables Continuous Case
9. Balancing eBooks and Physical Books Chapter 6 Random Variables Continuous Case
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Chapter 6 Random Variables Continuous Case
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Chapter 6 Random Variables Continuous Case
  - Setting Reading Goals Chapter 6 Random Variables Continuous Case
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Chapter 6 Random Variables Continuous Case
  - Fact-Checking eBook Content of Chapter 6 Random Variables Continuous Case
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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