

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.

⇒ $S = \{(HHH), (HHT), (HTH), (HTT), (THH), (THT), (TTH), (TTT)\}$

⇒ $X(HHH) = 3, \quad X(HHT) = X(HTH) = X(THH) = 2,$

$X(HTT) = X(THT) = X(TTH) = 1$

$X(TTT) = 0$

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

→ 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.

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