

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

**Richard A. Johnson, Gouri K.
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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