

MAT 1034 INTRODUCTION TO PROBABILITY

Chapter 4: Multivariate Probability Distribution

1. Joint Probability Distributions

Our study of random variables and their probability distributions in the preceding chapters is restricted to one-dimensional sample spaces, where we recorded outcomes of an experiment as values assumed by a single random variable. There will be situations, however, where we may find it desirable to record the simultaneous outcomes of several variables. For example:

1. We might measure the amount of precipitate P and volume V of gas released from a controlled chemical experiment, giving rise to a two-dimensional sample space consisting of the outcomes (p, v) .
2. We might be interested in the hardness H and tensile strength T of cold-drawn copper, resulting in the outcomes (h, t) .
3. In a study to determine the likelihood of success in college based on high school data, we might use a three-dimensional sample space and record for each individual his or her aptitude test score, high school class rank, and grade-point average at the end of freshman year in college.

If X and Y are two discrete random variables, the probability distribution for their simultaneous occurrence can be represented by a function with values $f(x, y)$ for any pair of values (x, y) within the range of the random variables X and Y . This function is referred to as the joint probability distribution of X and Y .

Hence, in the discrete case,

$$f(x, y) = P(X = x, Y = y)$$

that is, the values $f(x, y)$ give the probability that outcomes x and y occur at the same time.

Definition 1.1

The function $f(x, y)$ is a joint probability distribution or probability mass function of the discrete random variables X and Y if

1. $f(x, y) \geq 0$ for all (x, y)
2. $\sum_x \sum_y f(x, y) = 1$
3. $P(X = x, Y = y) = f(x, y)$

For any region A in the xy plane, $P[(X, Y) \in A] = \sum_x \sum_y f(x, y)$

Chapter 4 Multivariate Probability And Statistics

Steven J. Fletcher



Chapter 4 Multivariate Probability And Statistics:

The Top Books of the Year Chapter 4 Multivariate Probability And Statistics The year 2023 has witnessed a noteworthy surge in literary brilliance, with numerous compelling novels captivating the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the captivating narratives that have charmed audiences this year. The Must-Read : Colleen Hoover's "It Ends with Us" This touching tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover expertly weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can triumph. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids captivating storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This captivating coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens crafts a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These popular novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and gripping novel that will keep you speculating until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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