

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

Lingsheng Yao



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Fundamentals of Probability Saeed Ghahramani, 2018-09-05 The 4th edition of Ghahramani's book is replete with intriguing historical notes insightful comments and well selected examples exercises that together capture much of the essence of probability Along with its Companion Website the book is suitable as a primary resource for a first course in probability Moreover it has sufficient material for a sequel course introducing stochastic processes and stochastic simulation

Nawaf Bou Rabee Associate Professor of Mathematics Rutgers University Camden USA This book is an excellent primer on probability with an incisive exposition to stochastic processes included as well The flow of the text aids its readability and the book is indeed a treasure trove of set and solved problems Every sub topic within a chapter is supplemented by a comprehensive list of exercises accompanied frequently by self quizzes while each chapter ends with a useful summary and another rich collection of review problems

Dalia Chakrabarty Department of Mathematical Sciences Loughborough University UK This textbook provides a thorough and rigorous treatment of fundamental probability including both discrete and continuous cases The book's ample collection of exercises gives instructors and students a great deal of practice and tools to sharpen their understanding Because the definitions theorems and examples are clearly labeled and easy to find this book is not only a great course accompaniment but an invaluable reference

Joshua Stangle Assistant Professor of Mathematics University of Wisconsin Superior USA This one or two term calculus based basic probability text is written for majors in mathematics physical sciences engineering statistics actuarial science business and finance operations research and computer science It presents probability in a natural way through interesting and instructive examples and exercises that motivate the theory definitions theorems and methodology This book is mathematically rigorous and at the same time closely matches the historical development of probability Whenever appropriate historical remarks are included and the 2096 examples and exercises have been carefully designed to arouse curiosity and hence encourage students to delve into the theory with enthusiasm

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Saeed Ghahramani is Professor of Mathematics and Dean of the College of Arts and Sciences at Western New England University He received his Ph D from the University of California at Berkeley in Mathematics and is a recipient of teaching awards from Johns Hopkins University and Towson University His research focuses on applied probability stochastic processes and queuing theory

Probability and Information David Applebaum, 1996-07-13 This elementary introduction to probability theory and information theory is suitable as a textbook for beginning students in mathematics statistics or computer science who have some knowledge of

basic calculus It provides a clear and systematic foundation to the subject the concept of probability is given particular attention via a highly simplified discussion of measures on Boolean algebras The theoretical ideas are then applied to practical areas such as statistical inference random walks statistical mechanics and communications modelling Topics dealt with include discrete and continuous random variables entropy and mutual information maximum entropy methods the central limit theorem and the coding and transmission of information Many examples and exercises are included that illustrate how the theory can be applied for example to information technology Detailed solutions to most exercises are available electronically from the Cambridge WWW server

Student Solutions Manual for Introduction to Probability

Mark Ward, Ellen Gundlach, 2015-08-24 Unlike most probability textbooks which are only truly accessible to mathematically oriented students Ward and Gundlach's Introduction to Probability reaches out to a much wider introductory level audience Its conversational style highly visual approach practical examples and step by step problem solving procedures help all kinds of students understand the basics of probability theory and its broad applications The book was extensively class tested through its preliminary edition to make it even more effective at building confidence in students who have viable problem solving potential but are not fully comfortable in the culture of mathematics

Mathematics and Tools for Financial Engineering Petros A. Ioannou, 2021-09-07 This book presents an overview of fundamental concepts in mathematics and how they are applied to basic financial engineering problems with the goal of teaching students to use mathematics and engineering tools to understand and solve financial problems Part I covers mathematical preliminaries set theory linear algebra sequences and series real functions and analysis numerical approximations and computations basic optimization theory and stochastic processes and Part II addresses financial topics ranging from low to high risk investments interest rates and value of money bonds dynamic asset modeling portfolio theory and optimization option pricing and the concept of hedging Based on lectures for a master's program in financial engineering given by the author over 12 years at the University of Southern California Mathematics and Tools for Financial Engineering contains numerous examples and problems establishes a strong general mathematics background and engineering modeling techniques in a pedagogical fashion and covers numerical techniques with applications to solving financial problems using different software tools This textbook is intended for graduate and advanced undergraduate students in finance or financial engineering and is useful to readers with no prior knowledge in finance who want to understand some basic mathematical tools and theories associated with financial engineering It is also appropriate as an overview of many mathematical concepts and engineering tools relevant to courses on numerical analysis modeling and data science numerical optimization and approximation theory

Introduction to Probability and Statistics Using R G. Jay Kerns, 2010-01-10 This is a textbook for an undergraduate course in probability and statistics The approximate prerequisites are two or three semesters of calculus and some linear algebra Students attending the class include mathematics engineering and computer science majors *Economic And*

Business Analysis: Quantitative Methods Using Spreadsheets Frank S T Hsiao,2011-04-18 This textbook introduces the computer skills necessary for modern day undergraduate and graduate students to succeed in economic and business analysis This self contained book features innovative applications of Excel commands equations formulas and graphics In addition the exposition of the basic concepts models and interpretations are presented intuitively and graphically without compromising the rigor of analysis The book contains numerous engaging and innovative examples and problem sets Practical applications are also highlighted including the introduction and discussion of key concepts They show how Excel can be used to solve theoretical and practical problems This book will be of interest to students instructors and researchers who wish to find out more about the applications of Excel in economics and business The Instructor s manual is available upon request for all instructors who adopt this book as a course text Please send your request to sales wpsc com

Mathematical Models of Information and Stochastic Systems Philipp Kornreich,2008-05-13 This text shows that the amount of knowledge about a system plays an important role in the mathematical models used to foretell the future of the system It explains how to derive probability distributions to predict the behavior of systems based on what is known about the system The author develops probability theory from a few basic concepts explores the relationship between probability and time and describes the bit error rate with examples a detail not found in many other probability books Drawing on many disciplines that include physics engineering economics and biology the text contains numerous case studies examples tables and problems A solutions manual is available for qualifying instructors

Quantitative Methods Paolo Brandimarte,2012-01-03 An accessible introduction to the essential quantitative methods for making valuable business decisions Quantitative methods research techniques used to analyze quantitative data enable professionals to organize and understand numbers and in turn to make good decisions Quantitative Methods An Introduction for Business Management presents the application of quantitative mathematical modeling to decision making in a business management context and emphasizes not only the role of data in drawing conclusions but also the pitfalls of undiscerning reliance of software packages that implement standard statistical procedures With hands on applications and explanations that are accessible to readers at various levels the book successfully outlines the necessary tools to make smart and successful business decisions Progressing from beginner to more advanced material at an easy to follow pace the author utilizes motivating examples throughout to aid readers interested in decision making and also provides critical remarks intuitive traps and counterexamples when appropriate The book begins with a discussion of motivations and foundations related to the topic with introductory presentations of concepts from calculus to linear algebra Next the core ideas of quantitative methods are presented in chapters that explore introductory topics in probability descriptive and inferential statistics linear regression and a discussion of time series that includes both classical topics and more challenging models The author also discusses linear programming models and decision making under risk as well as less standard topics in the field such as game theory

and Bayesian statistics Finally the book concludes with a focus on selected tools from multivariate statistics including advanced regression models and data reduction methods such as principal component analysis factor analysis and cluster analysis The book promotes the importance of an analytical approach particularly when dealing with a complex system where multiple individuals are involved and have conflicting incentives A related website features Microsoft Excel workbooks and MATLAB scripts to illustrate concepts as well as additional exercises with solutions Quantitative Methods is an excellent book for courses on the topic at the graduate level The book also serves as an authoritative reference and self study guide for financial and business professionals as well as readers looking to reinforce their analytical skills Probability and Random Processes for Engineers and Scientists University of Michigan. Engineering Summer Conferences,1970 **Statistical Tools For Managers (using Ms Excel)** Apte,2009 Multiple Criteria Decision Analysis for Industrial Engineering Gerald William Evans,2016-12-01 This textbook presents methodologies and applications associated with multiple criteria decision analysis MCDA especially for those students with an interest in industrial engineering With respect to methodology the book covers 1 problem structuring methods 2 methods for ranking multi dimensional deterministic outcomes including multiattribute value theory the analytic hierarchy process the Technique for Order Preference by Similarity to Ideal Solution TOPSIS and outranking techniques 3 goal programming 4 methods for describing preference structures over single and multi dimensional probabilistic outcomes e g utility functions 5 decision trees and influence diagrams 6 methods for determining input probability distributions for decision trees influence diagrams and general simulation models and 7 the use of simulation modeling for decision analysis This textbook also offers Easy to follow descriptions of how to apply a wide variety of MCDA techniques Specific examples involving multiple objectives and or uncertainty risk of interest to industrial engineers A section on outranking techniques this group of techniques which is popular in Europe is very rarely mentioned as a methodology for MCDA in the United States A chapter on simulation as a useful tool for MCDA including ranking selection procedures Such material is rarely covered in courses in decision analysis Both material review questions and problems at the end of each chapter Solutions to the exercises are found in the Solutions Manual which will be provided along with PowerPoint slides for each chapter The methodologies are demonstrated through the use of applications of interest to industrial engineers including those involving product mix optimization supplier selection distribution center location and transportation planning resource allocation and scheduling of a medical clinic staffing of a call center quality control project management production and inventory control and so on Specifically industrial engineering problems are structured as classical problems in multiple criteria decision analysis and the relevant methodologies are demonstrated Statistics Richard A. Johnson,Gouri K. Bhattacharyya,1996-02-14 Textbook **Statistics** Alan H. Kvanli,1988 **Statistics for Business and Economics** David Ray Anderson,Dennis J. Sweeney,Thomas Arthur Williams,1993 Statistics Joseph F. Healey,1999 Designed to provide students with a solid foundation in statistical analysis and to

prepare them to be intelligent consumers of social research The text delivers an effective balance of conceptual and practical approaches to statistics in language that truly communicates with students

Essentials of Modern Business Statistics with Microsoft Excel David Ray Anderson, Dennis J. Sweeney, Thomas Arthur Williams, 2004 This new edition provides a brief introduction to business statistics that balances a conceptual understanding of statistics with the real world application of statistical methodology The latest version of Microsoft Excel is integrated throughout the text showing step by step instructions and screen captures to enhance learning The authors have been writing market leading business statistics textbooks for over 20 years This new edition contains the same learning features that have made ASW products best sellers for years features such as the problem scenario approach and real world examples that introduce statistical techniques

Statistics for Engineering and the Sciences William Mendenhall, Terry Sincich, 1995 This book illustrates basic statistical concepts with extensive applications in engineering and scientific contexts The book includes optional theoretical exercises allowing readers who choose to emphasize theory to do so with requiring additional materials The fourth edition contains SAS and MINITAB computer printout results for all analyses performed plus new exercises based on magazine and journal articles and news reports KEY TOPICS A section on Detecting Normal Distributions Chapter 5 gives readers insights on when it is reasonable to assume that underlying data is normally distributed There is a comprehensive example on model building Chapter 13 and emphasis on the regression approach to a Nova also presents the traditional approach There are two sections discussing principles of experimental design i e noise reducing and volume increasing design a section on Total Quality Management and coverage of statistical computing There are optional calculus based theoretical exercises and real data sets extracted from scientific studies are provided in an appendix Numerical answers to all applied exercises are included in an appendix giving readers immediate feedback on their work

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