

## 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

**Guillaume Favre**



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## **Table of Contents Chapter 4 Multivariate Probability And Statistics**

1. Understanding the eBook Chapter 4 Multivariate Probability And Statistics
  - The Rise of Digital Reading Chapter 4 Multivariate Probability And Statistics
  - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 4 Multivariate Probability And Statistics
  - 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 4 Multivariate Probability And Statistics
  - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 4 Multivariate Probability And Statistics
  - Personalized Recommendations
  - Chapter 4 Multivariate Probability And Statistics User Reviews and Ratings
  - Chapter 4 Multivariate Probability And Statistics and Bestseller Lists
5. Accessing Chapter 4 Multivariate Probability And Statistics Free and Paid eBooks
  - Chapter 4 Multivariate Probability And Statistics Public Domain eBooks

- Chapter 4 Multivariate Probability And Statistics eBook Subscription Services
- Chapter 4 Multivariate Probability And Statistics Budget-Friendly Options
- 6. Navigating Chapter 4 Multivariate Probability And Statistics eBook Formats
  - ePub, PDF, MOBI, and More
  - Chapter 4 Multivariate Probability And Statistics Compatibility with Devices
  - Chapter 4 Multivariate Probability And Statistics Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Chapter 4 Multivariate Probability And Statistics
  - Highlighting and Note-Taking Chapter 4 Multivariate Probability And Statistics
  - Interactive Elements Chapter 4 Multivariate Probability And Statistics
- 8. Staying Engaged with Chapter 4 Multivariate Probability And Statistics
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Chapter 4 Multivariate Probability And Statistics
- 9. Balancing eBooks and Physical Books Chapter 4 Multivariate Probability And Statistics
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Chapter 4 Multivariate Probability And Statistics
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Chapter 4 Multivariate Probability And Statistics
  - Setting Reading Goals Chapter 4 Multivariate Probability And Statistics
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Chapter 4 Multivariate Probability And Statistics
  - Fact-Checking eBook Content of Chapter 4 Multivariate Probability And Statistics
  - 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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