

**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

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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

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 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

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 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*

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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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