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And Probability

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Chapter 3 Discrete Random Variable

Chapter 3 Discrete
Random Variables As
we see in the previous

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chapter, a probability is a measure of the likelihood of having an event resulting from an experiment. In order to precisely describe all probabilities of an experiment, mathematicians use an object called random variable which consists a set

Chapter 3 Discrete Random Variables - Purdue University

Type of Random

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Variables | A discrete random variable can take one of a countable list of distinct values. It's sample space has finite or countable outcomes. | A continuous random variable can take any value in an interval of the real number line. It's sample space has uncountable outcomes. | Classify the following random variables as discrete or continuous

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**Chapter 3: Discrete
Random Variable**

Chapter 3. Discrete
Random Variables and
Their Probability
Distributions 2.11 De
nition of random
variable 3.1 De nition
of a discrete random
variable 3.2 Probability
distribution of a
discrete ran-dom
variable 3.3 Expected
value of a random
variable or a function
of a random variable
3.4-3.8 Well-known

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discrete probability
distributions

Chapter 3. Discrete Random Variables and Their Probability

...

Discrete Random
Variables De nition
(Discrete Random
Variable) A discrete
random variable is a
variable which can only
take-on a countable
number of values (nite
or countably in nite)

Example (Discrete

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Flipping a coin twice,
the random variable
Number of Heads
 X is a discrete
random variable.
Number of

Chapter 3 Discrete Random Variables and Probability ...

Chapter 3 Discrete
Random Variables
“When you flip a coin,
there is a very small
but finite chance you
will never ever see that

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coin again.” - Scott
Edward Shjefte

Chapter 3

Chapter 3: Discrete
Random Variable
Shiwen Shen University
of South Carolina 2016
Fall Section 003 1/62.
Random Variable I De
nition: A random
variable is a function
from a sample ... I A
pmf $p(x)$ for a discrete
random variable X satis
es the following: 1.0
 $p(x) \geq 0$, for all possible

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values of x .

Chapter 3: Discrete Random Variable

Theorem. If X is a random variable with binomial distribution $B(n;p)$, then $E[X] = np$
 $\text{Var}[X] = np(1 - p)$.

Comment on the proof.

Two approaches: (1) Direct computation. (2)

Write X in terms of the sum of independent Bernoulli random variables [will come back to this later on

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after we learn more on independent random variables].

Chapter 3. Discrete Random Variables

For the time being (in Chapter 3) we will limit our attention to discrete rvs. We will return to continuous rvs in Chapter 4. A very simple sort of discrete rv is a Bernoulli random variable. A Bernoulli rv can only take on the values 0

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and 1.

And Probability
**Discrete Random
Variables (Devore
Chapter Three)**

Discrete Random
Variable a random
variable is considered
a discrete random
variable if it can
assume either a finite
or countable infinite
set of numbers
Probability Distribution
for a Discrete Random
Variable represented
by a formula, table, or

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graph that provides $p(y) = P(Y = y)$ for all y

**Chapter 3: Discrete
Random Variables
and Distributions ...**

Chapter 3 Discrete
Random Variables and
Probability

Distributions Part 4:
More of the Common
Discrete Random
Variable Distributions
Sections 3.6 & 3.7

Geometric, Negative
Binomial,
Hypergeometric NOTE:

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The discrete Poisson distribution (Section 3.8) will be on midterm exam 2, not midterm exam 1. 1/28

**Chapter 3 Discrete
Random Variables
and Probability ...**

Chapter 3 Random
Variables 3.1 Discrete
random variables. A
discrete random
variable is a random
variable that takes
integer values 5. A
discrete... 3.2 Expected

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value. Suppose you perform a statistical experiment repeatedly, and observe the value of a random variable...

3.3 Binomial and geometric ...

Chapter 3 Random Variables | Foundations of Statistics with R

74 Chapter 3.

Continuous Random Variables (LECTURE NOTES 5) 1. Number of visits, X is a (i) discrete

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(ii) continuous random variable, and duration of visit, Y is a (i) discrete (ii) continuous random variable. 2. Discrete (a) $P(X=2) =$ (i) 0 (ii) 0:25 (iii) 0:50 (iv) 0:75 (b) $P(X \leq 1) = P(X=1) = F(1) = 0:25 + 0:50 = 0:75$

Chapter 3 Continuous Random Variables

Chapter 3. Discrete
Random Variables.

Review • Discrete

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random variable: A random variable that can only take finitely many or countably many possible values.

- Distribution: Let $\{x_1, x_2, \dots\}$ be the possible values of X . Let $P(X = x_i) = p_i$, where $p_i \geq 0$ and $\sum p_i = 1$.

Chapter 3. Discrete Random Variables - Applied Mathematics

A discrete random variable has a

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countable number of possible values. The probability of each value of a discrete random variable is between 0 and 1, and the sum of all the probabilities is equal to 1. A continuous random variable takes on all the values in some interval of numbers.

**Discrete Random
Variables |
Boundless Statistics**

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A discrete random variable is an rv whose possible values either constitute a finite set or else can be listed in an infinite sequence in which there is a first element, a second element,

PPT - Chapter 3. Discrete Random Variables and Probability ...

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Chapter 3: Discrete Random Variables and Their Probability

...

Discrete random variables are usually (but not necessarily) counts. If a random variable can take only a finite number of

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distinct values, then it must be discrete.

**Chapter 3 - -
Discrete Random
Variables (part 1) -
AbouEl ...**

Discrete Random Variables. It is often the case that a number is naturally associated to the outcome of a random experiment: the number of boys in a three-child family, the number of defective light bulbs in

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a case of 100 bulbs,
the length of time until
the next customer
arrives at the drive-
through window at a
bank.

Chapter 4 Discrete Random Variables - GitHub Pages

Random Variables
(Discrete Case) 67
Example: Three balls
are extracted from an
urn containing 20 balls
numbered from one to
twenty. What is the

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probability that at least one of the three has a number 17 or higher.

This question can easily be answered without random variables, but we will introduce a random variables for didactic reasons.

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