

UNIT 5: Continuous random variables

- Why continuous?
 - physical quantities are often continuous
 - the power of calculus
 - convenient approximations
- Same threads as in the discrete case:
 - definitions, notation
 - properties of expectation and variance
 - conditioning and independence
 - total probability/expectation theorem
- Additional elements:
 - some concepts are more subtle
 - interesting versions of Bayes' rule