

L5

Bayesian probability

- We can't say something for certain
 - Eg all birds don't fly
 - Young / sick birds, or birds that don't fly

Random variable

1. Discrete random variable

- When a random variable takes discrete/countable values
 - all possible outcomes are listable without missing any

2. Continuous random variable

- value of outcome of the experiment takes real values
 - as the set of real numbers is proved to be uncountable

Probability Distribution

- A table where you write all the values which the random variable takes, and the probabilities for each random variable

Expectation of the random variable

- mean of a discrete random variable p.d.
 - mean is the weighted sum of all the values of a P.D., where the weight is the probabilities
 - (weighted average in this case, when the weight is derived from probabilities)
- $E(X) = \mu = \sum_{all x} xP(x)$
- $V(X) = \sigma^2 = \sum_{all x} (x - \mu)^2 P(x)$
- X, sales made in 3 attempts
 - X can take values 0, 1, 2, 3

X	0	1	2	3
P(X)	$(4/5)^3$	$3 \cdot 4/5 \cdot 4/5 \cdot 1/5$	$3 \cdot 4/5 \cdot 1/5 \cdot 1/5$	$(1/5)^3$

X	0	1	2	3
$P(X)$	0.512	0.384	0.096	0.008

- $E(X) = 0(.512) + 1(.384) + 2(.096) + 3(0.008)$
- $= 0.6$ - which means she makes .6 sales per call
 - doesn't actually make sense *per* call
 - but over many calls yes.
- safe to assume that the 3 events (calls) are independent i.e. one doesn't influence the other