

I. Sections to Read (All content from Blitzstein and Hwang's *Introduction to Probability* unless otherwise noted)

- 7.1 (Focus on the first part on discrete r.v)

II. Videos to Watch (All videos from Blitzstein's Math 110 YouTube channel, unless otherwise noted)

- Lecture 18: MGFs continued (from 26:00 to end)

III. Objectives

- State the definition of the joint CDF of two or more random variables.
- Calculate the joint PMF given marginal and conditional PMFs of discrete random variables, and vice versa, both explicitly as functions and using contingency tables.
- Construct two-way tables for a pair of discrete random variables.
- Determine whether two or more r.v are independent by analyzing their joint, conditional and marginal distributions.

IV. Quiz Questions (Submit answers on Gradescope)

- 1) The textbook's definition of the marginal PDF of X is reminiscent of a certain 'Law' we encountered much earlier in the course. What is the name of this law, and what is the relationship between the law and this definition?
- 2) Suppose you know that the marginal distribution of X is $\text{Bin}(5, \frac{1}{2})$ and that the marginal distribution of Y is $\text{Bin}(10, \frac{1}{2})$. Find the joint distribution of X and Y , or explain why there is not enough information to do so.
- 3) Suppose $N \sim \text{Geom}(p)$ and $K \sim \text{Pois}(\lambda)$ and that the joint PMF for (N, K) is

$$p(n, k) = \frac{(1-p)^n p \lambda^k}{k! e^\lambda}.$$

Explain how you can tell that N and K are independent without calculating their conditional distributions.