



RICE
JONES GRADUATE
SCHOOL OF BUSINESS

Probability Density Function (pdf)

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Discrete vs Continuous data

Probability Density Function (pdf)

Discrete distribution

- A statistical distribution used for *Discrete* data

Continuous distribution

- A statistical distribution used for *Continuous* data

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Normal Distribution (the Bell curve)

Probability Density Function (pdf)

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Normal Distribution
(the Bell curve)

... *a continuous distribution*

Probability Density Function (pdf)

What is it?

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What is it?

It is a rule that assigns probabilities to various possible values that a random variable takes when it is being approximated by a particular statistical distribution.



Probability Density Function (pdf)

is called the

Probability Mass Function (pmf)

... in the context of discrete data



Probability *Mass* Function (pmf)

Consider a Coin toss ...

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Outcome of toss	Probability
Heads	0.5
Tails	0.5

Probability *Mass* Function (pmf)

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Consider a Coin toss ...

Random
variable



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Probability *Mass* Function (pmf)

Roll of a Dice ...

Probability *Mass* Function (pmf)

Roll of a Dice ...

Outcome of roll	Probability
1	$1/6$
2	$1/6$
3	$1/6$
4	$1/6$
5	$1/6$
6	$1/6$

Probability Mass Function (pmf)

Roll of a Dice ...

Random
variable



Outcome of roll

Probability

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$1/6$

2

$1/6$

3

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Probability Mass Function (pmf)

Roll of a Dice ...

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Probabilities bound
between 0 and 1

Probability Mass Function (pmf)

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It is easy to write down the pmf of,

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**Number of customers arriving at the checkout counter of
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**Number of customers arriving at the checkout counter of
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- approximate this process using a statistical distribution
- use the pmf of that statistical distribution

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customers
arriving → 0

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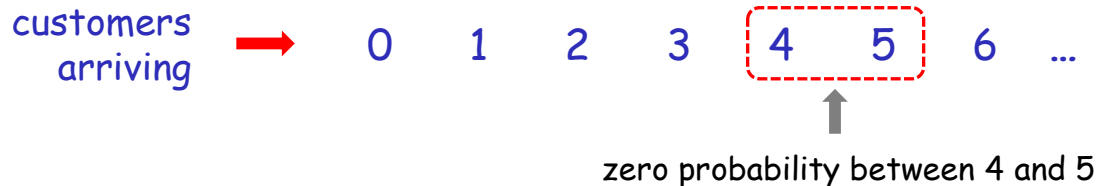
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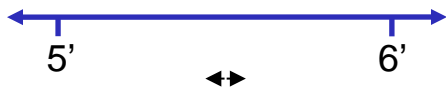
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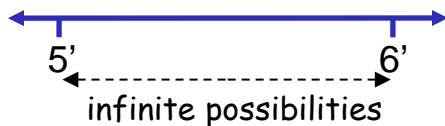
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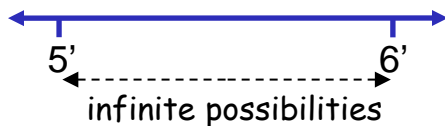
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(heights of men and women)



Probability(height = 5' 2") = ?

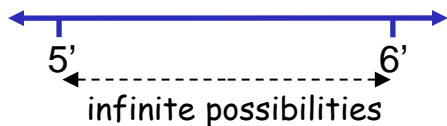
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(heights of men and women)



$$\text{Probability}(\text{height} = 5' 2'') = ?$$
$$= 0$$

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Probability of a particular outcome is always **zero** ...

... hence we always consider ranges of outcomes

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- What is the probability that someone's height is ***between 5' 2" and 5' 5"***?

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- What is the probability that someone's height is ***between 5' 2" and 5' 5"*** ?
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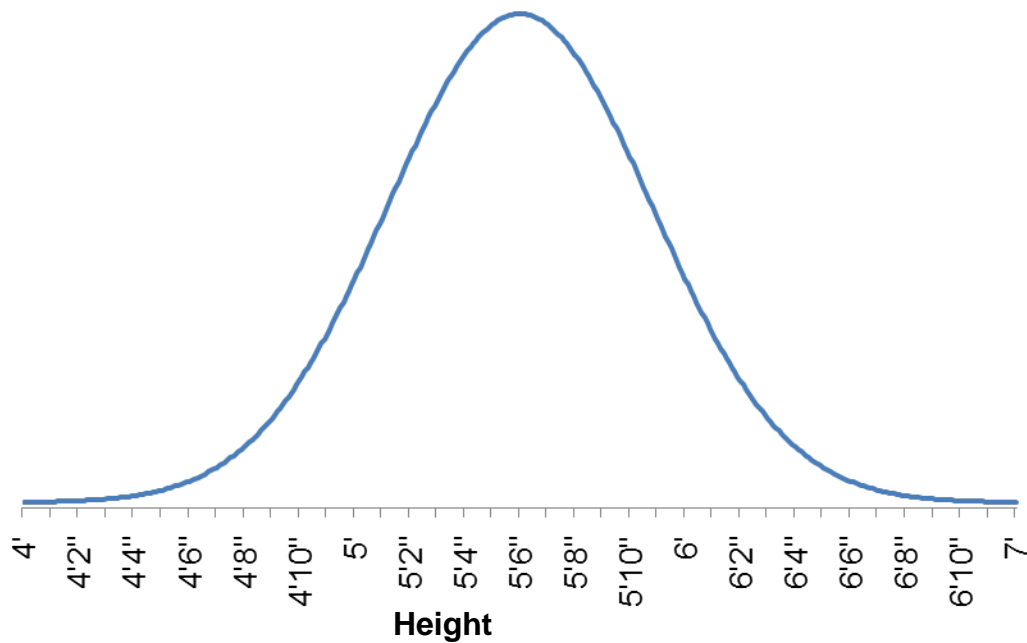
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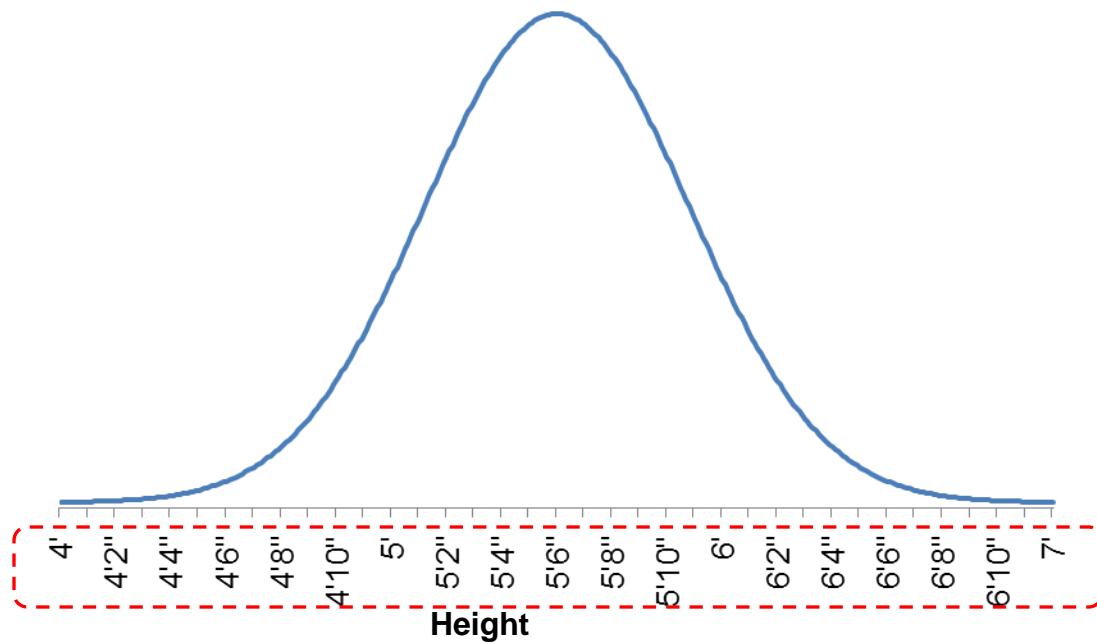
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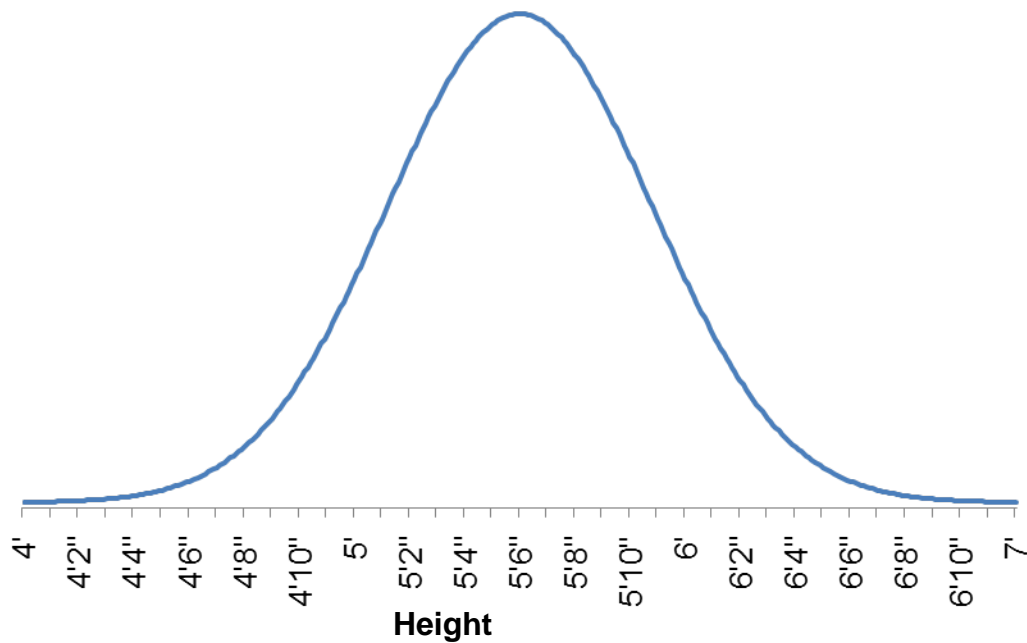
Heights of Men and Women



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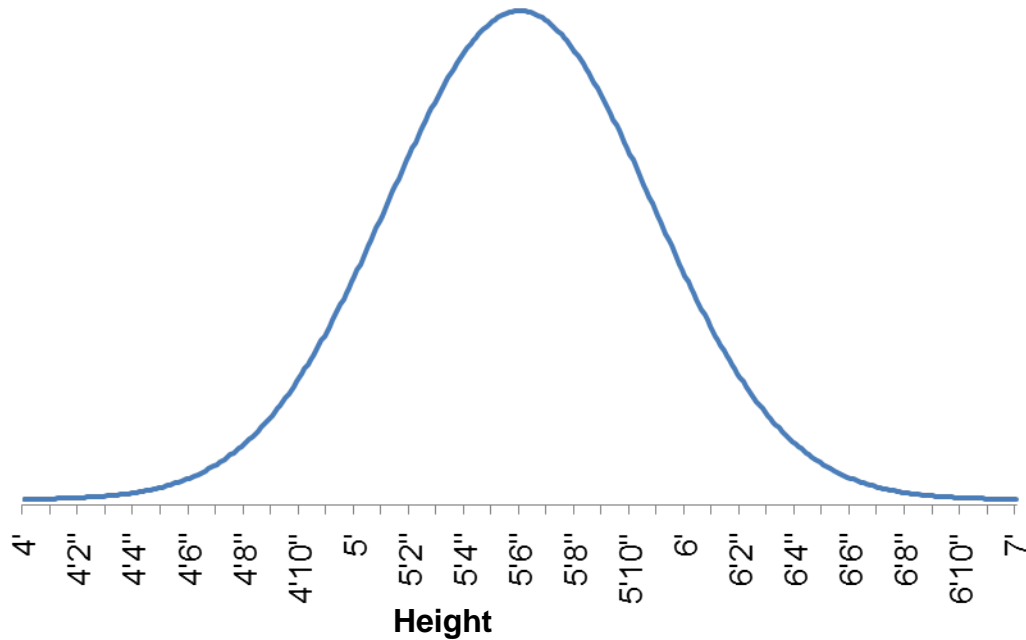


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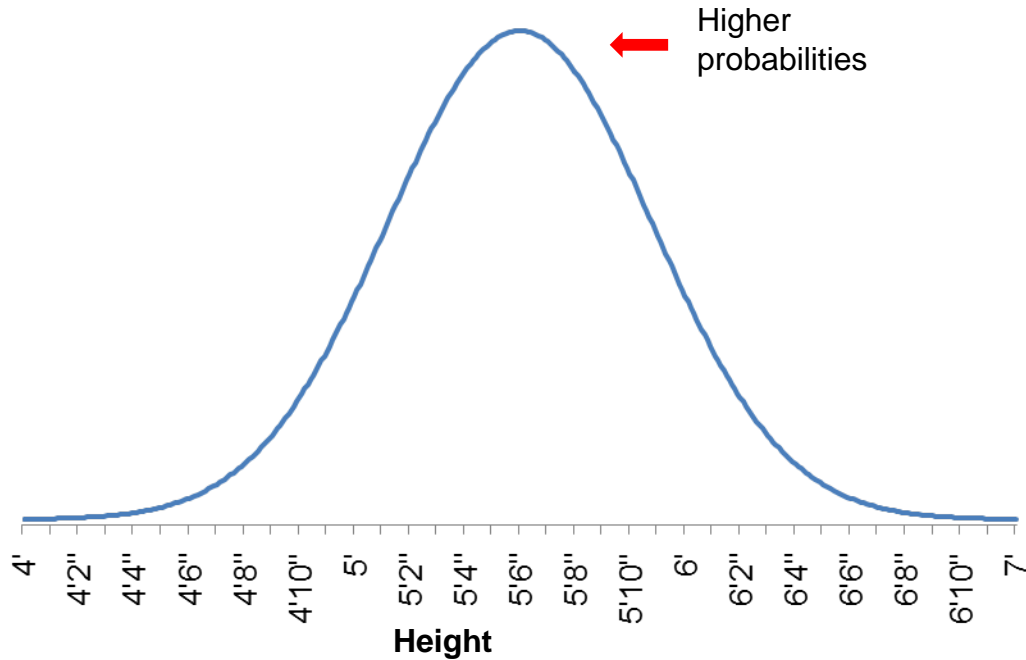
Heights of Men and Women

Plot of probability Density Function



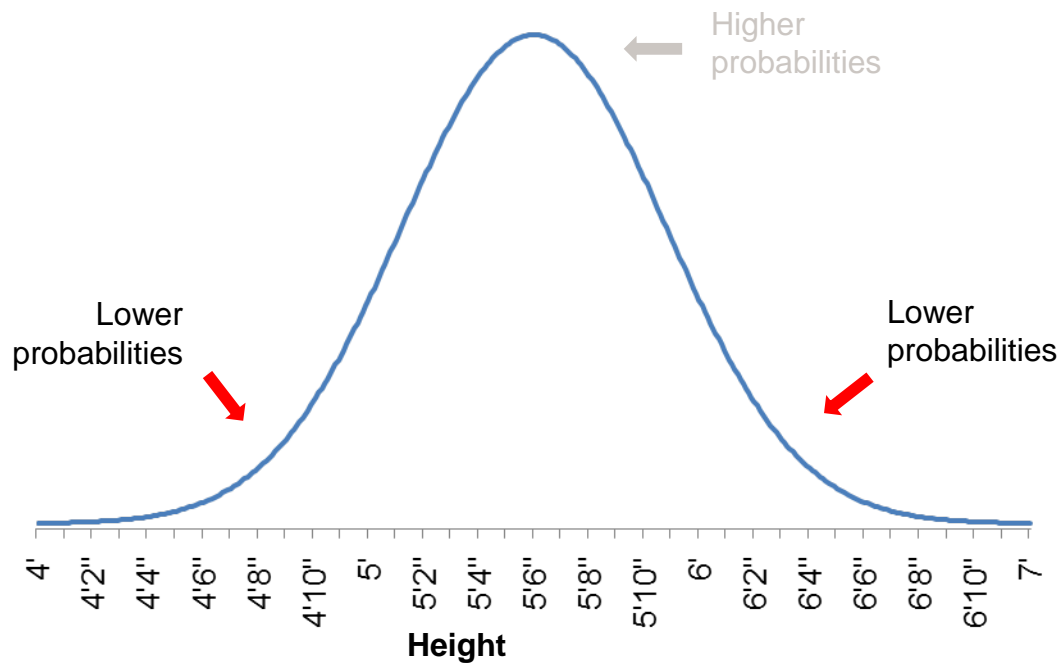
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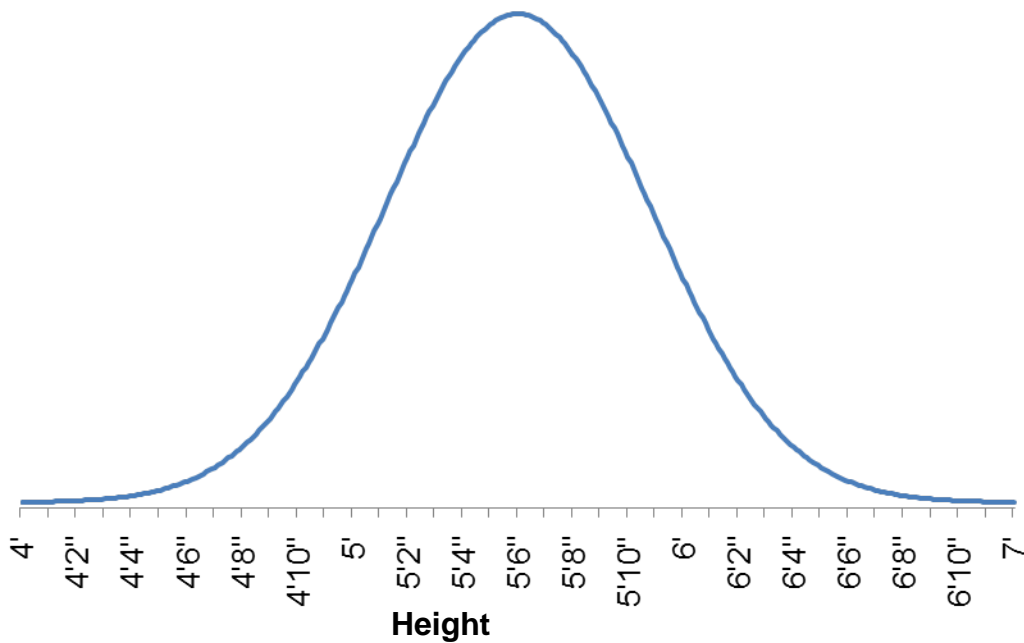
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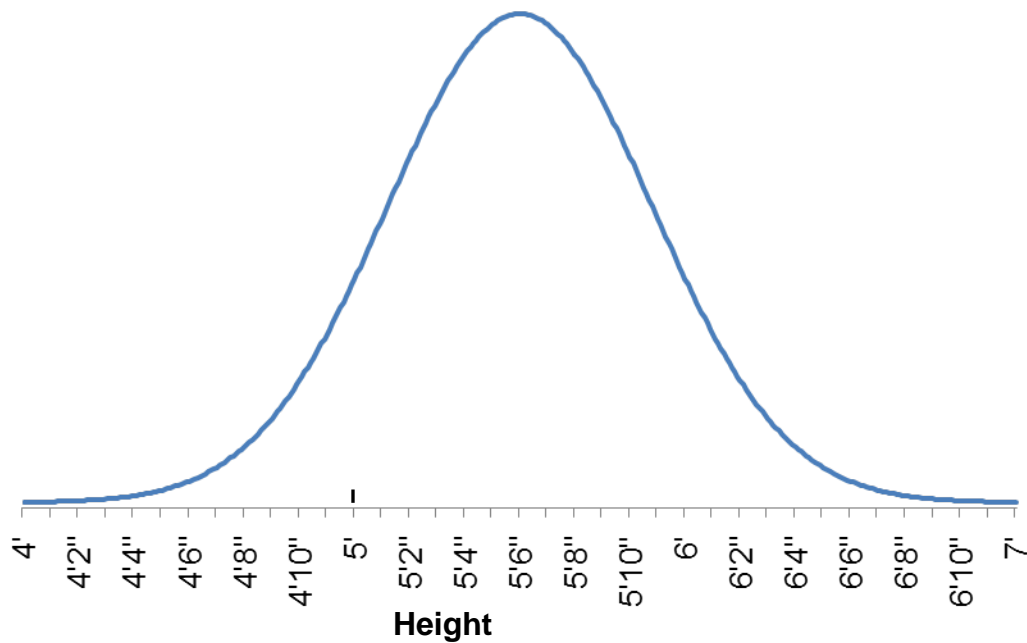
Heights of Men and Women

Prob(Height < 5') = ?



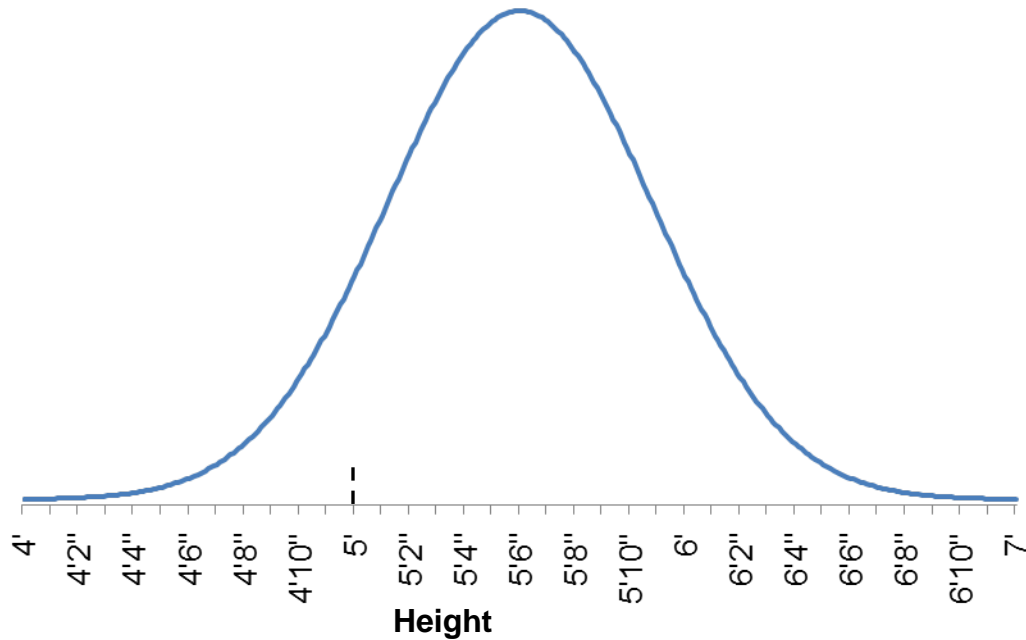
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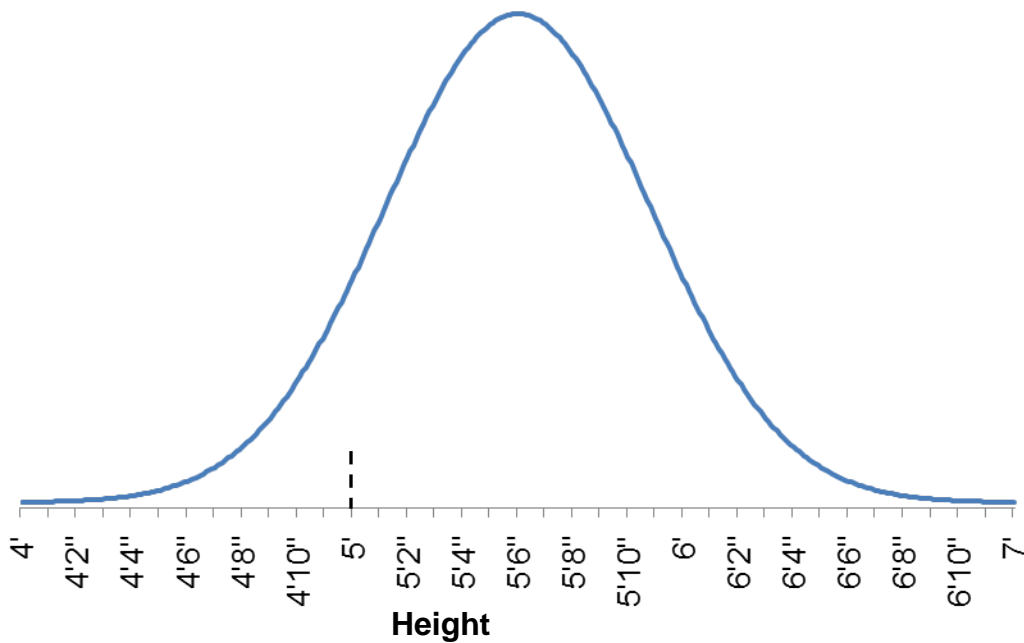
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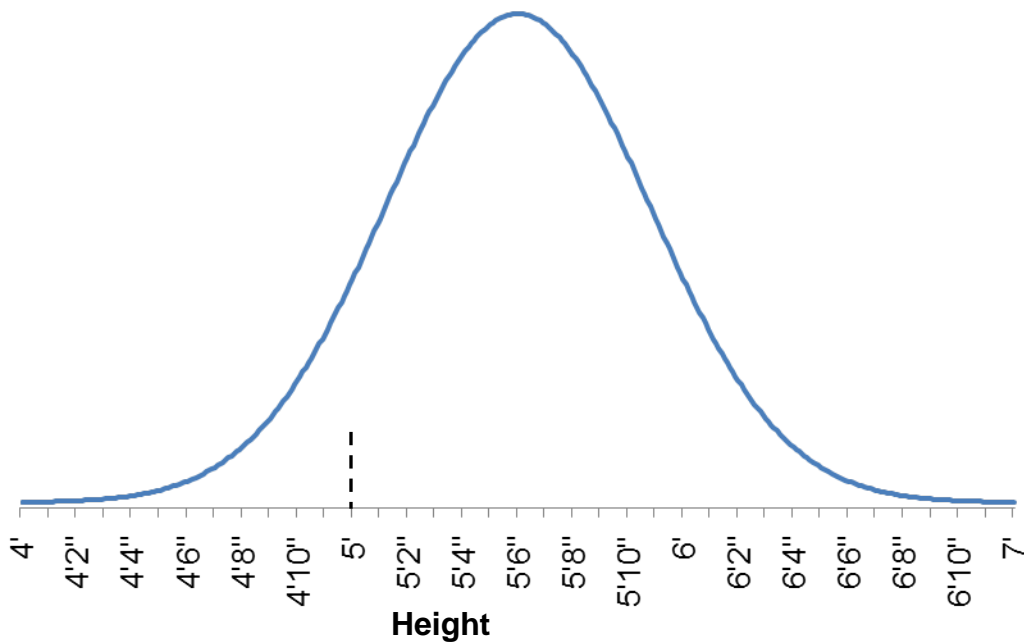
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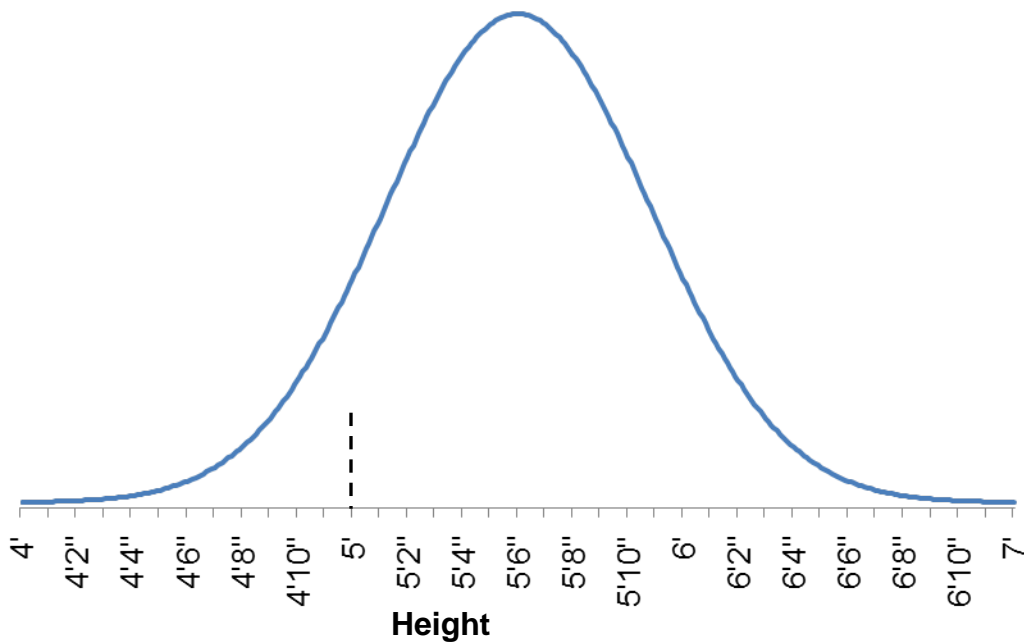
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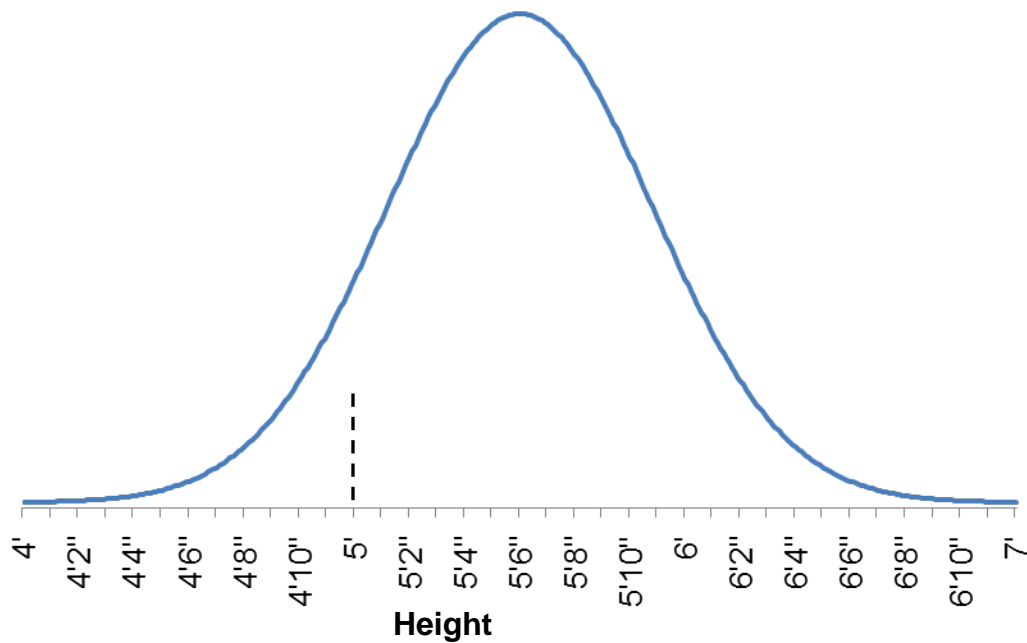
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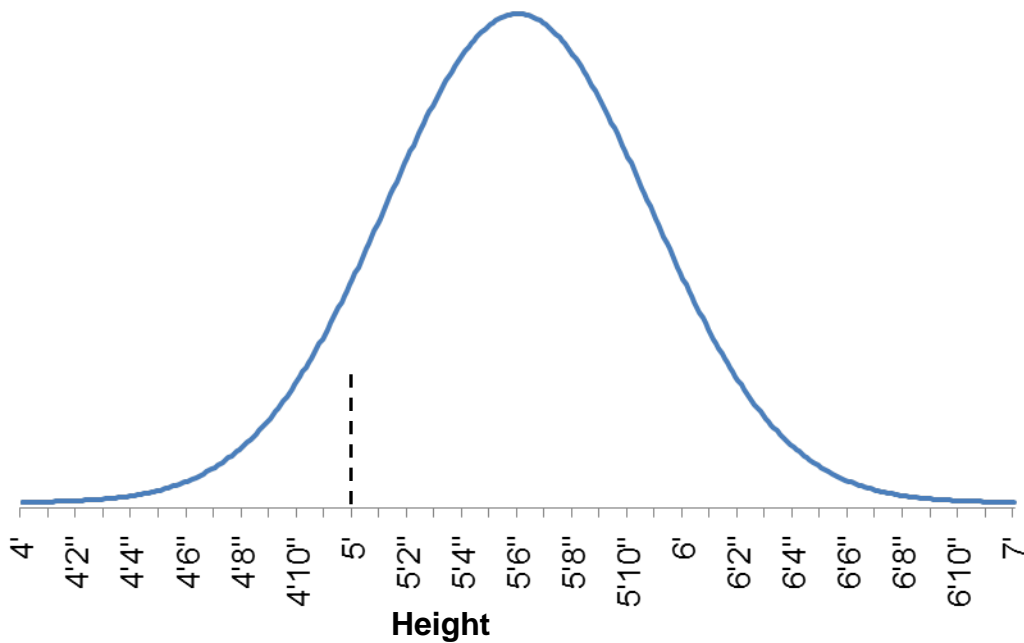
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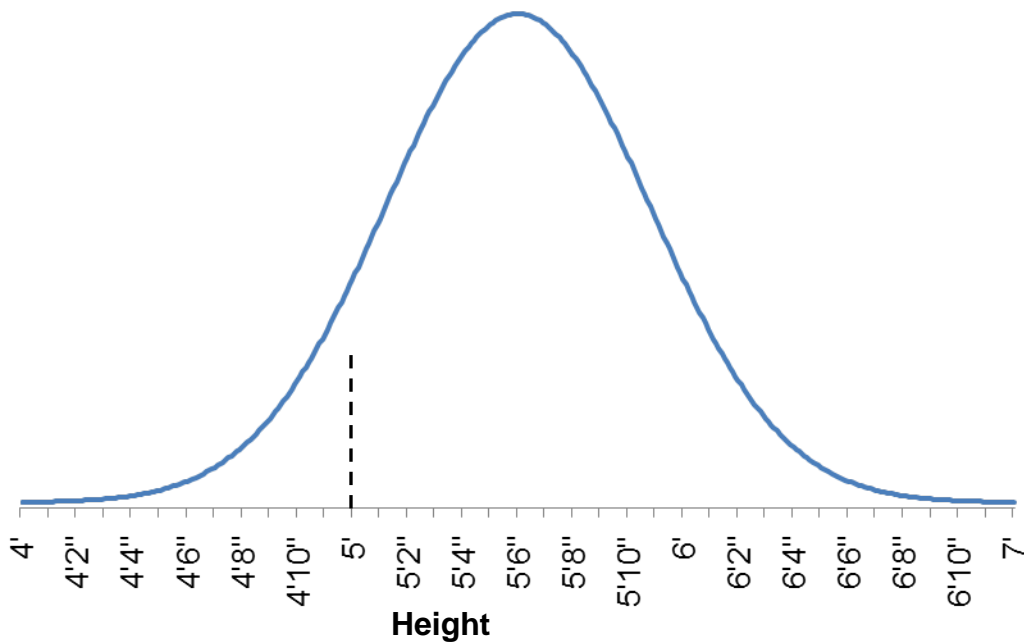
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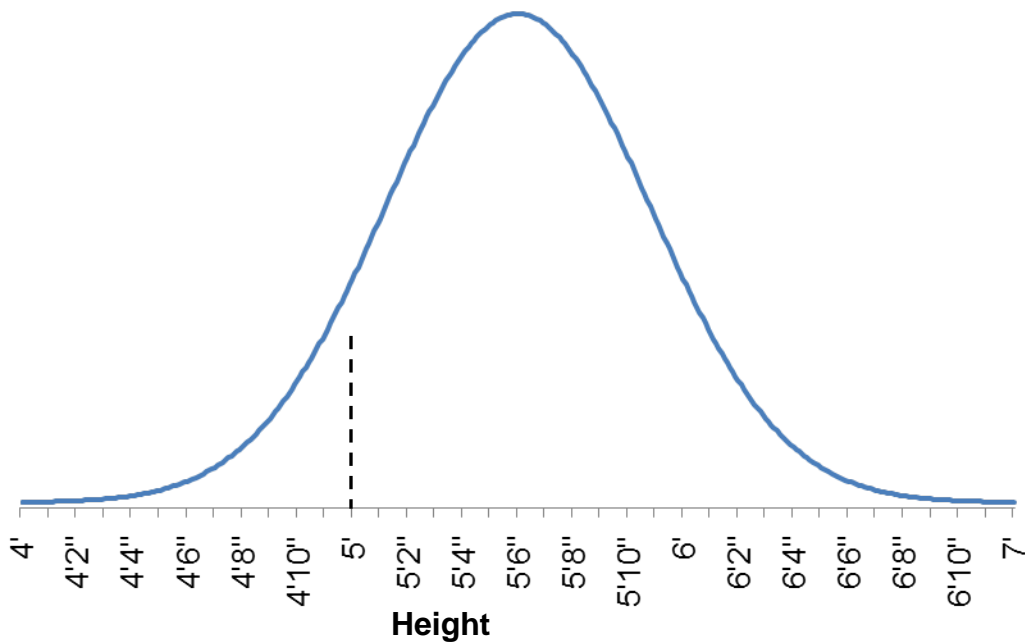
Heights of Men and Women

$\text{Prob}(\text{Height} < 5') = ?$



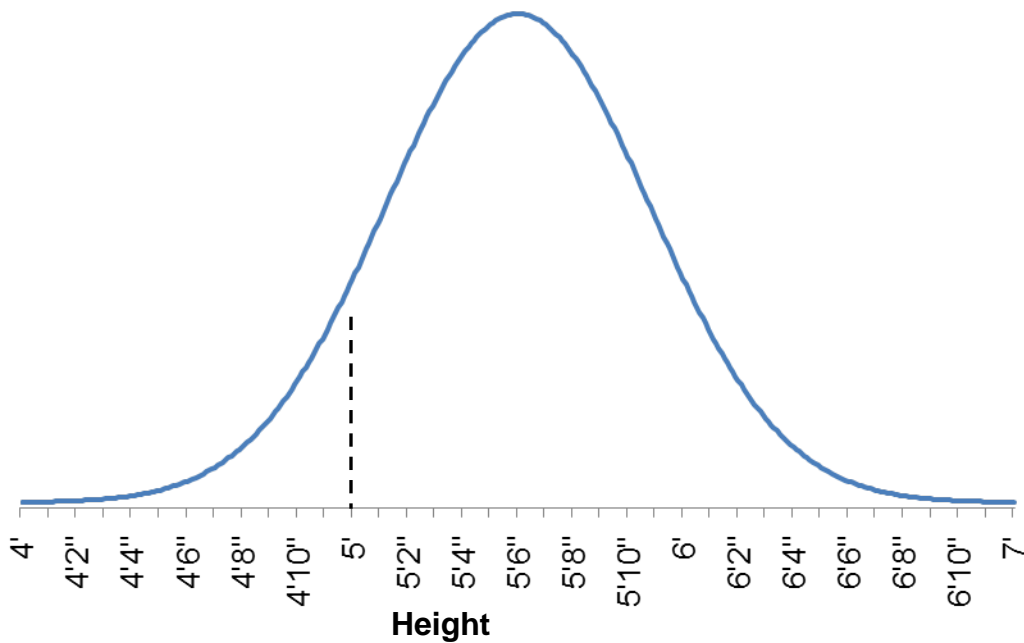
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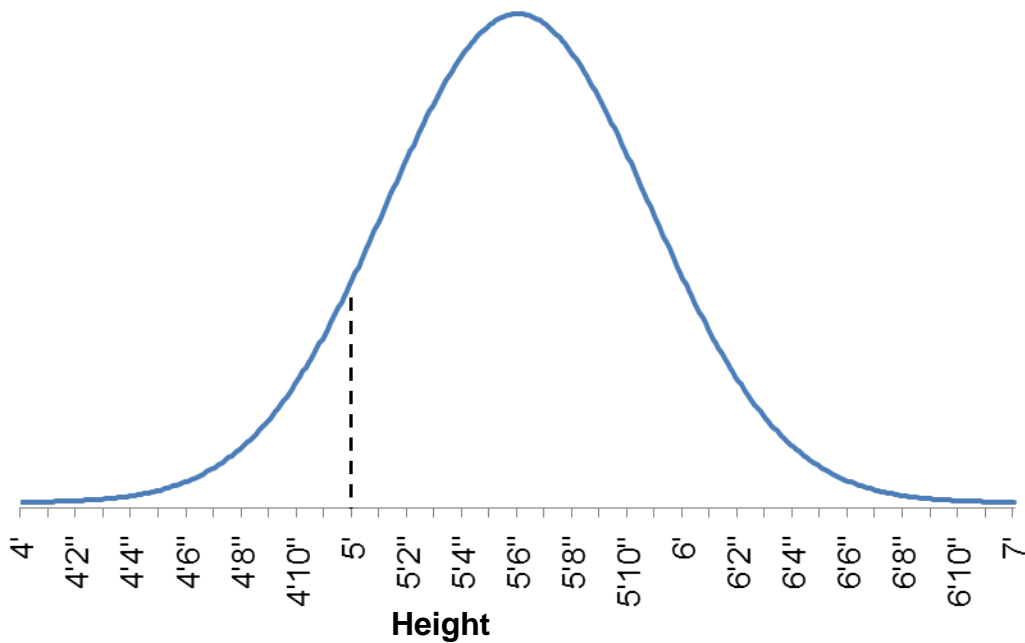
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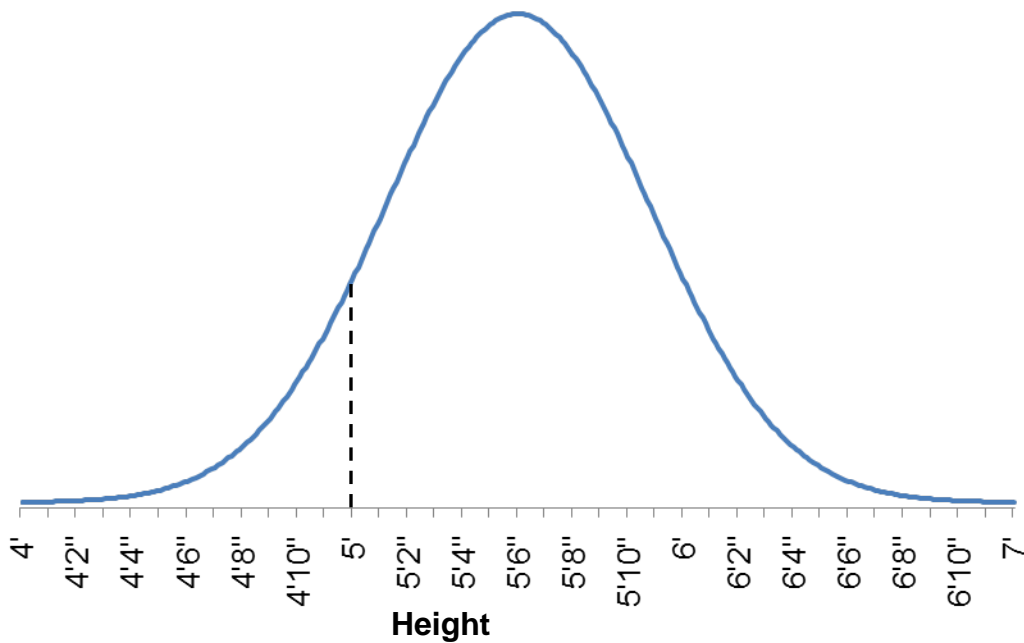
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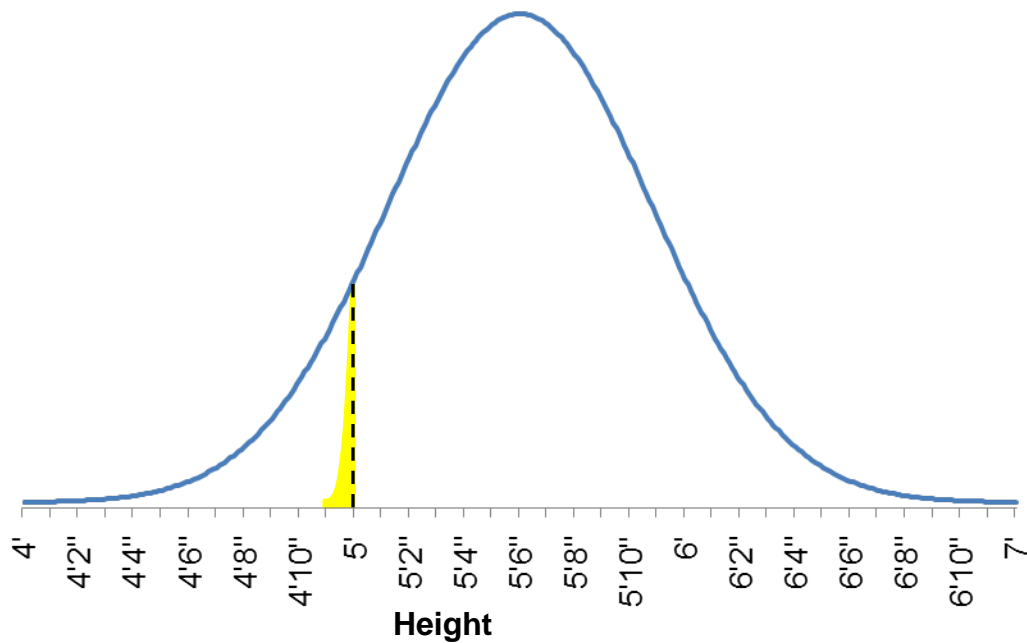
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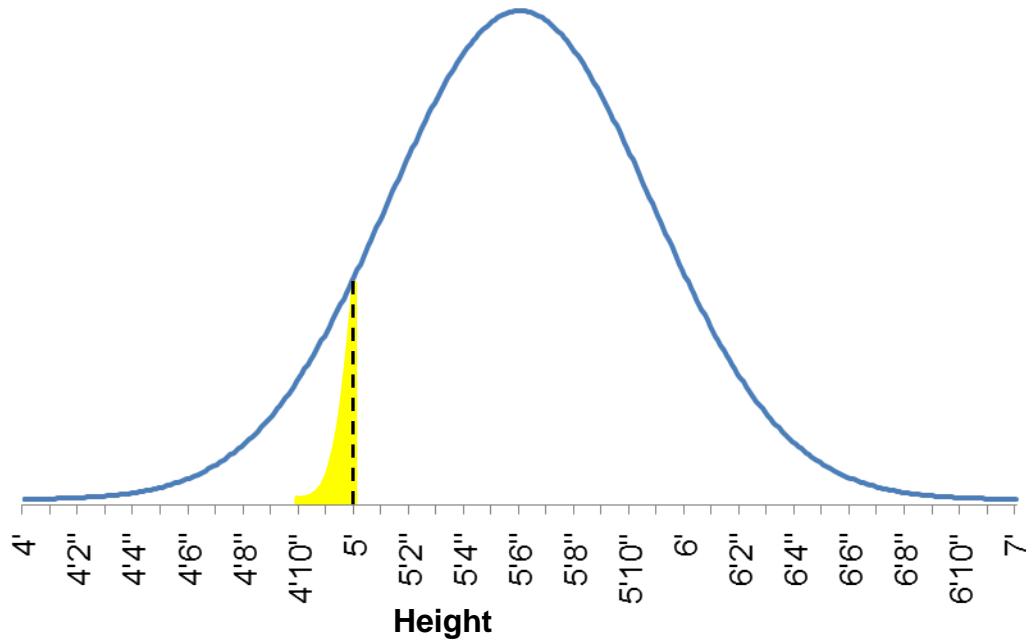
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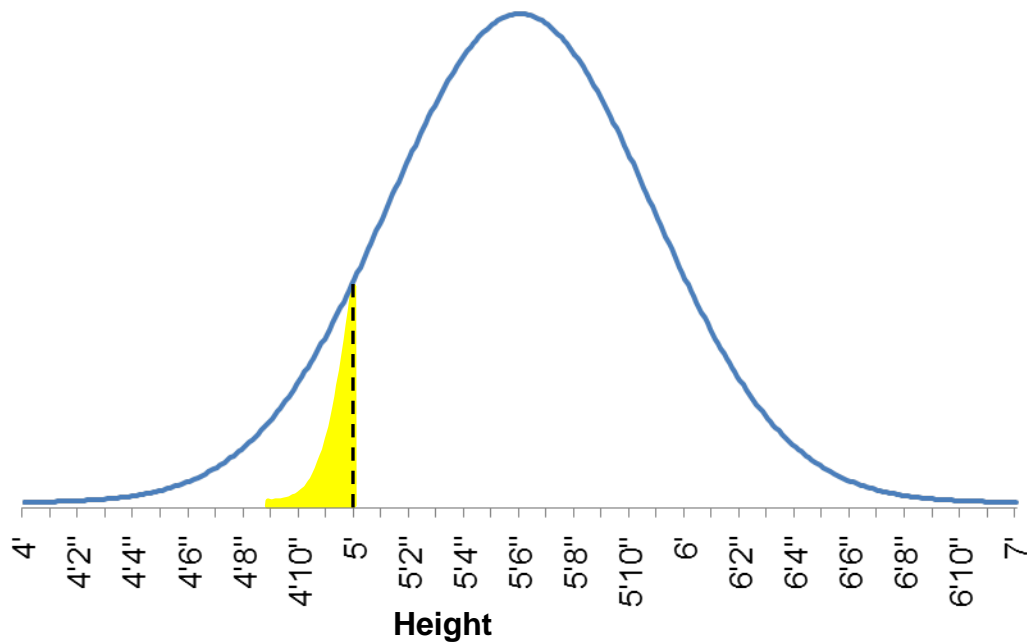
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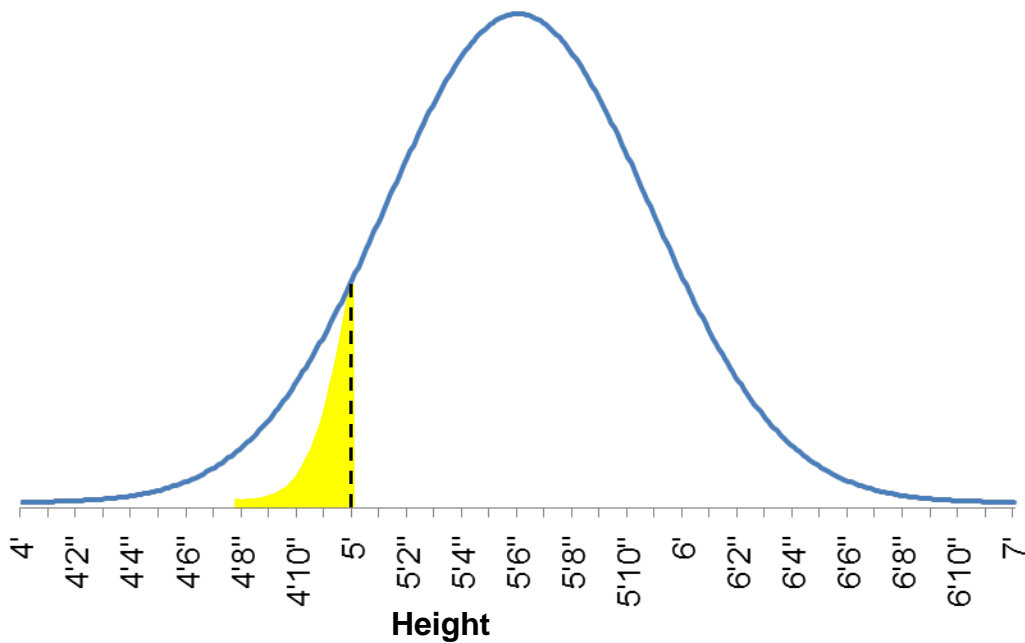
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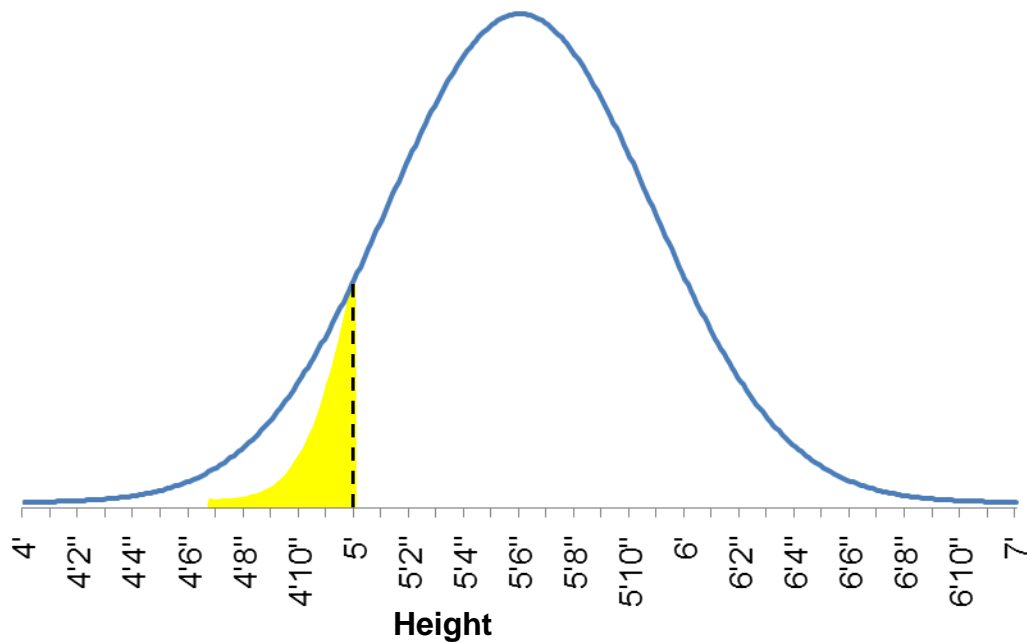
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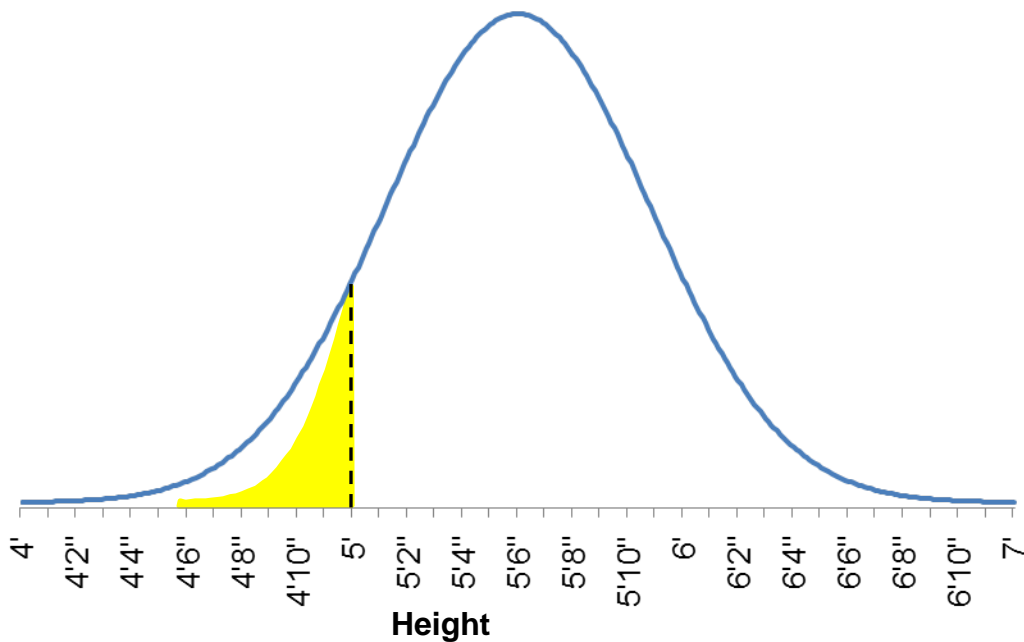
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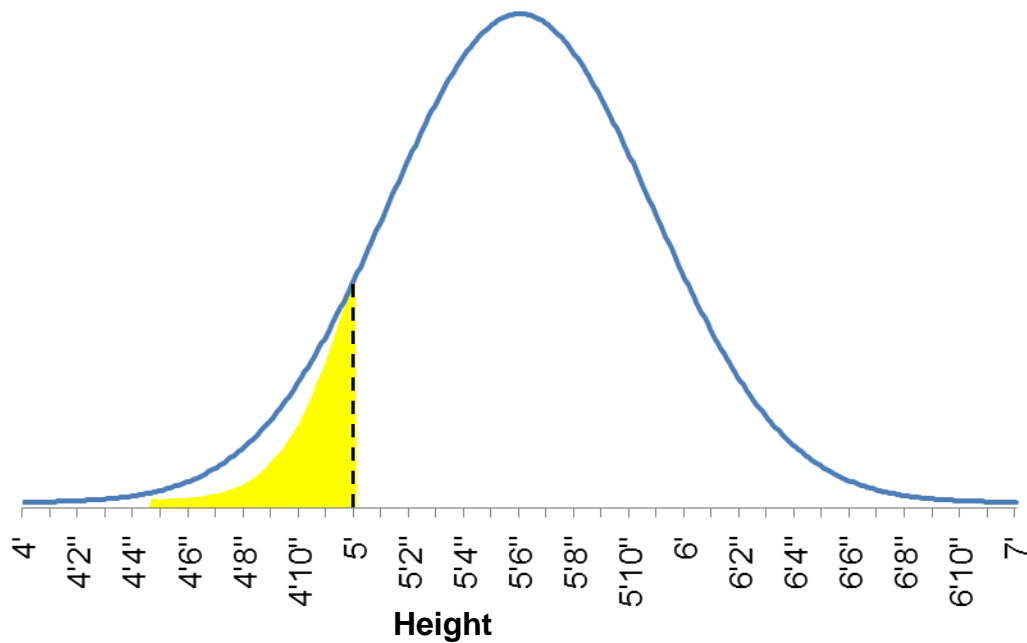
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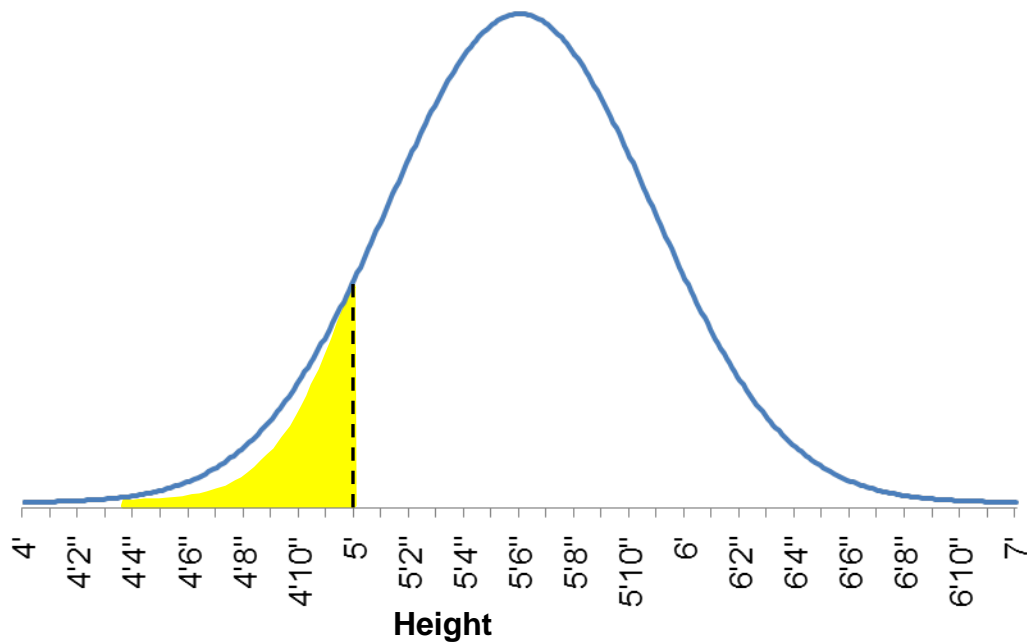
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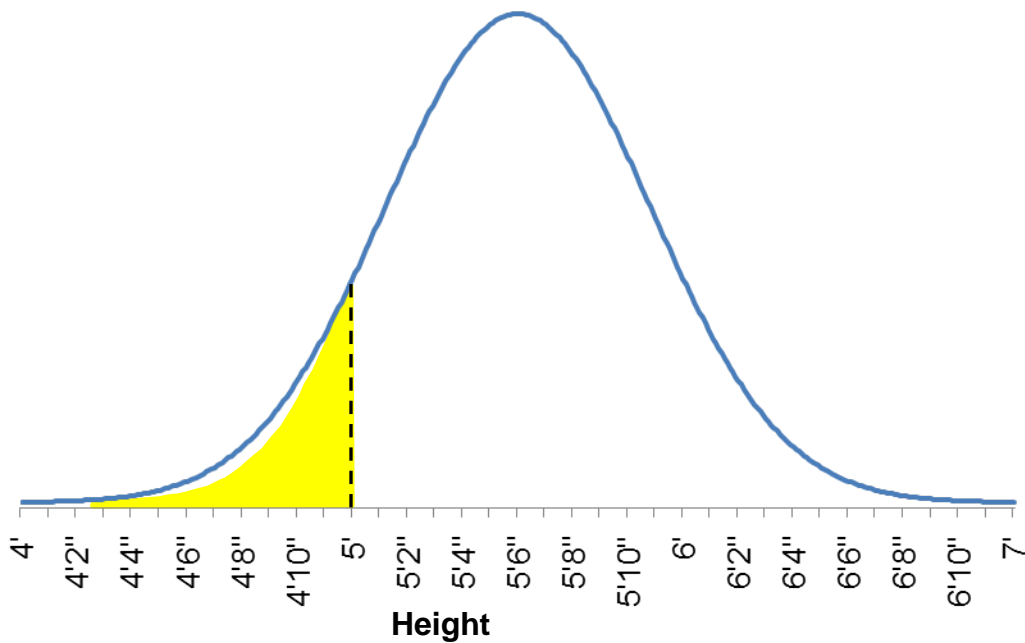
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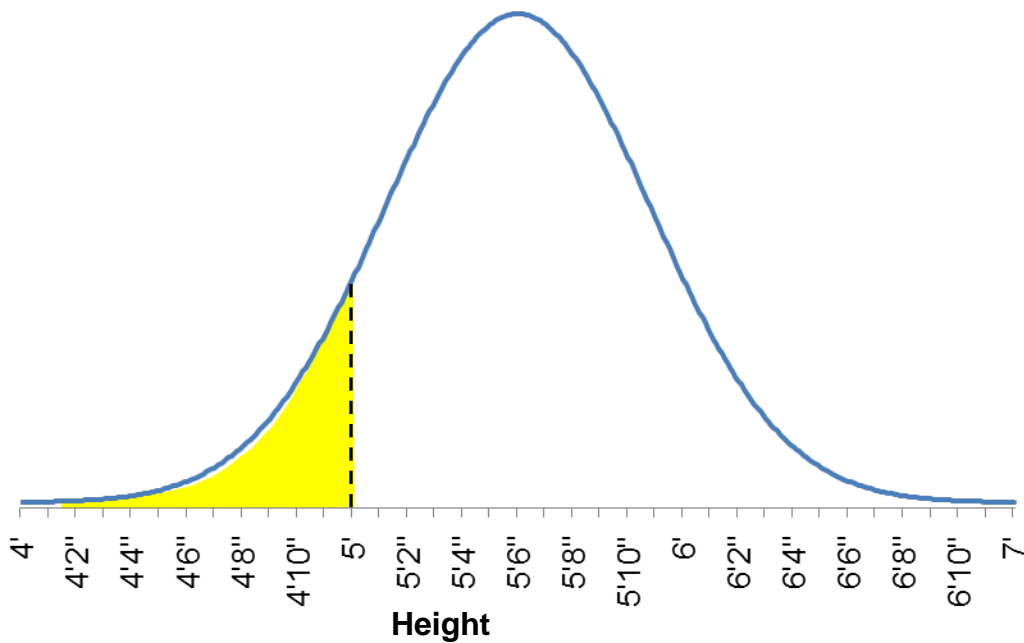
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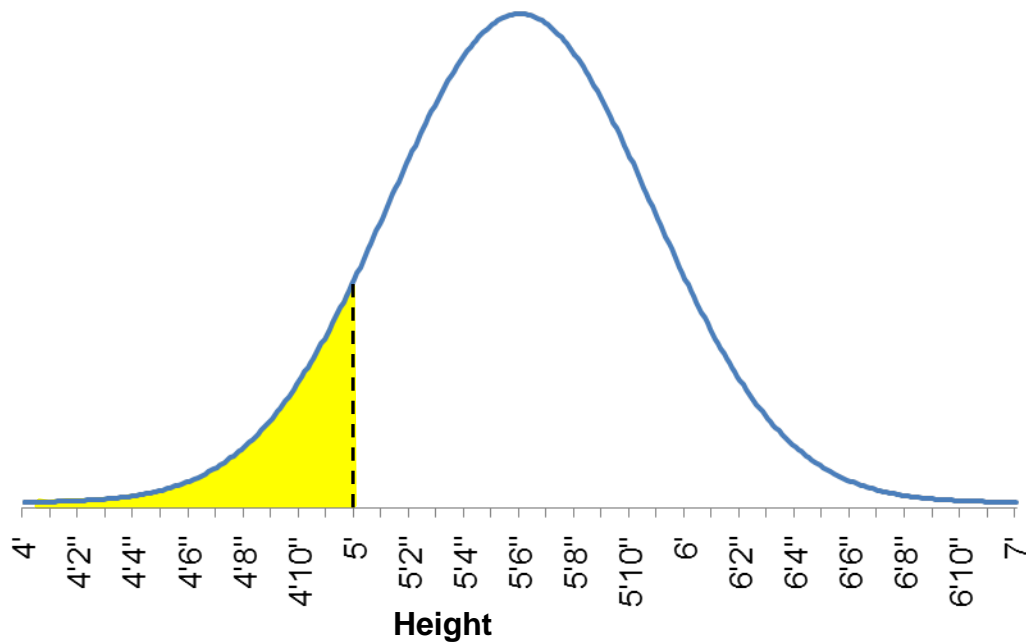
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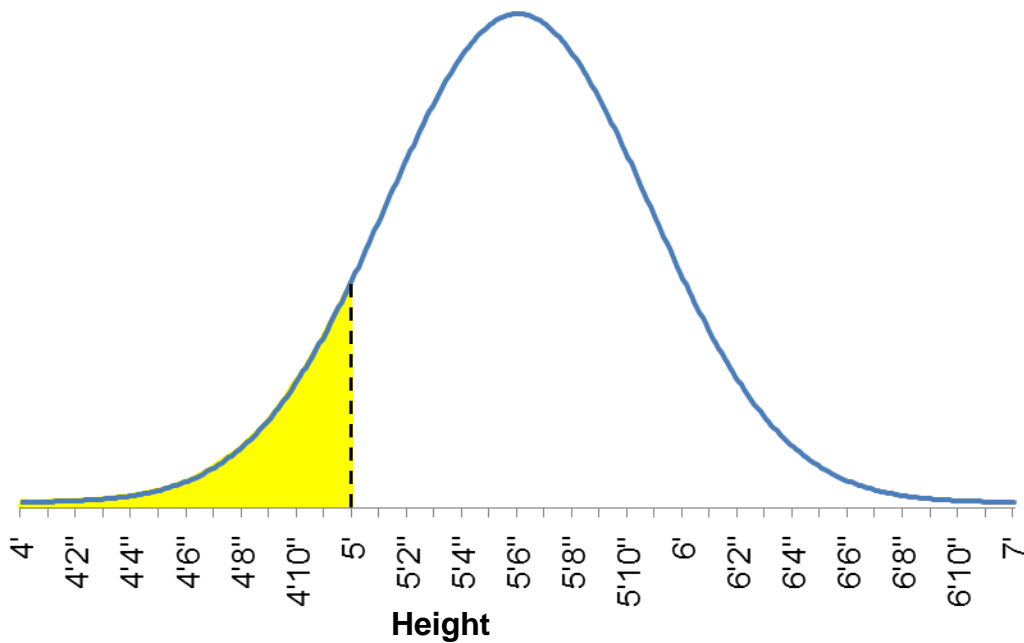
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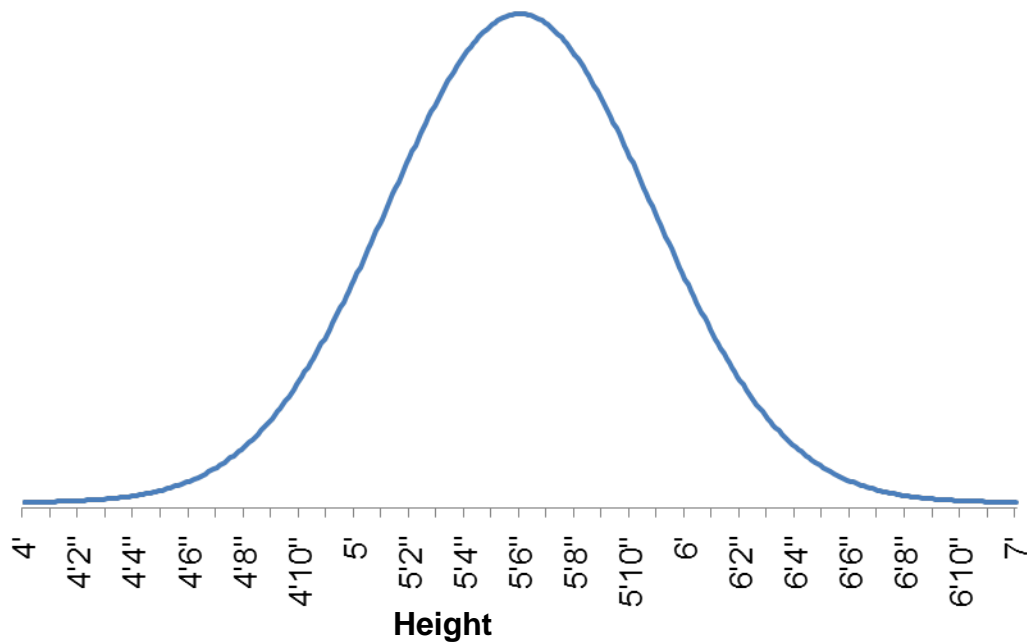
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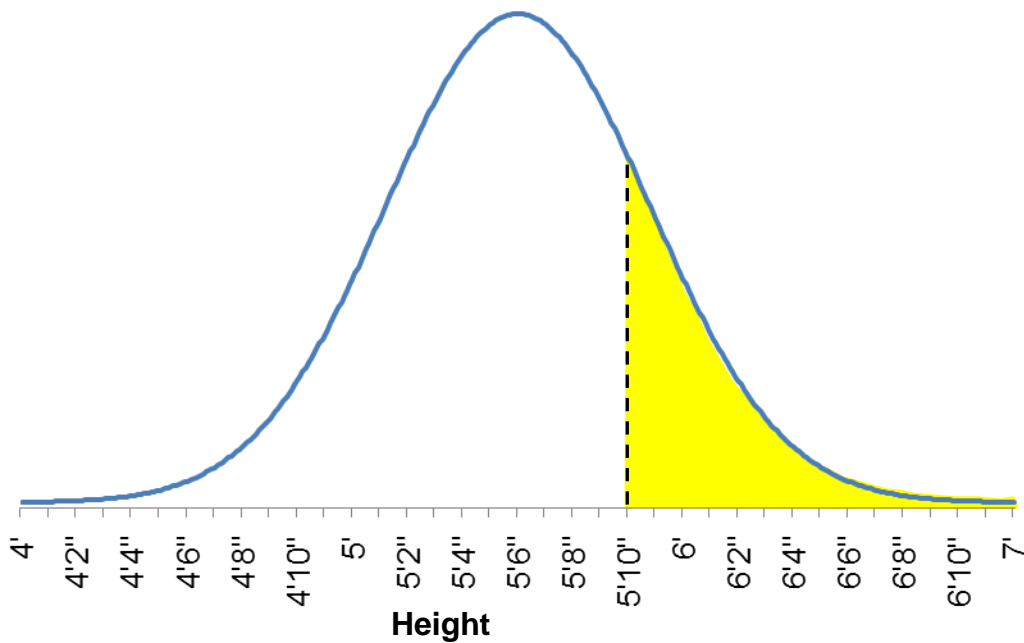
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$\text{Prob}(\text{Height} > 5' 10") = ?$



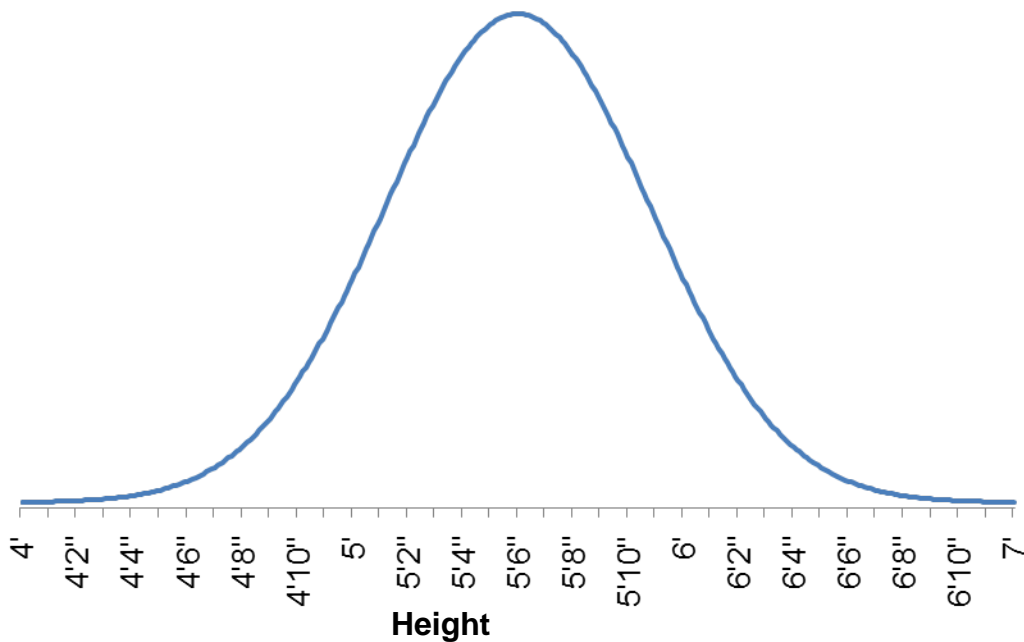
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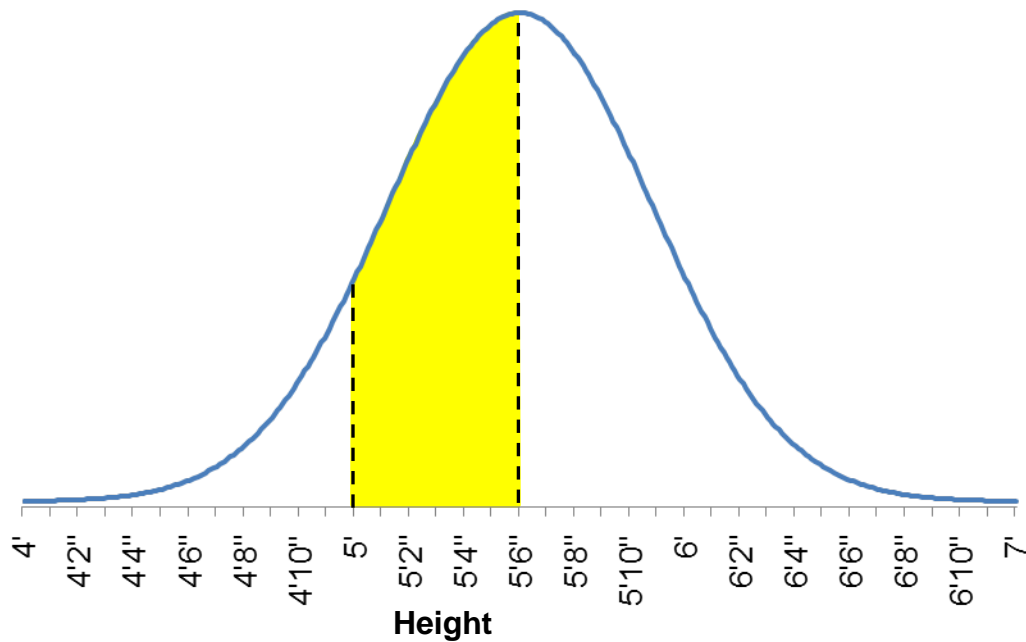
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$\text{Prob}(5' < \text{Height} < 5' 6'') = ?$



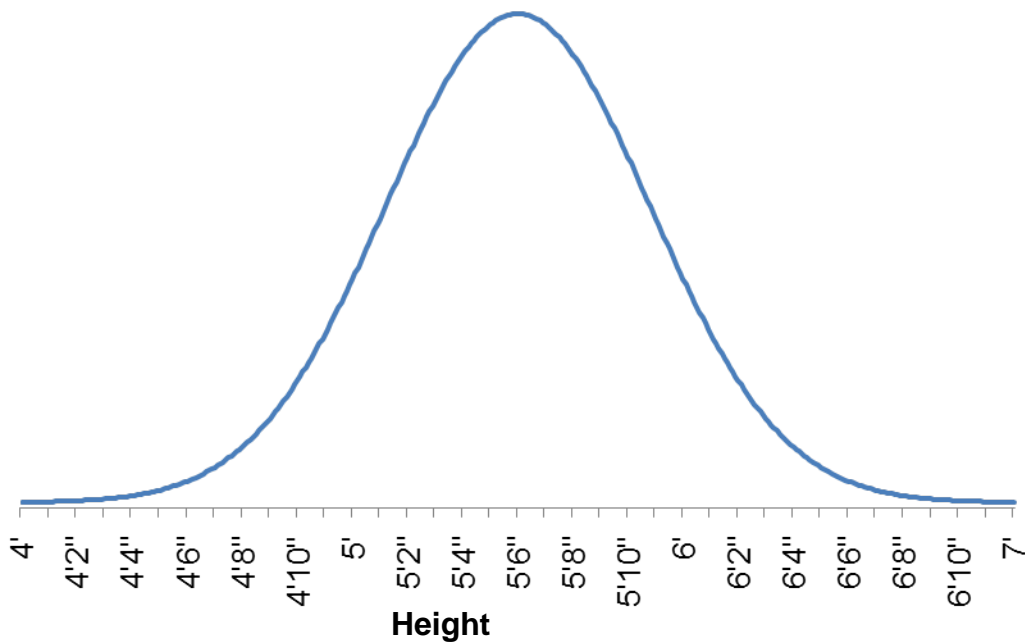
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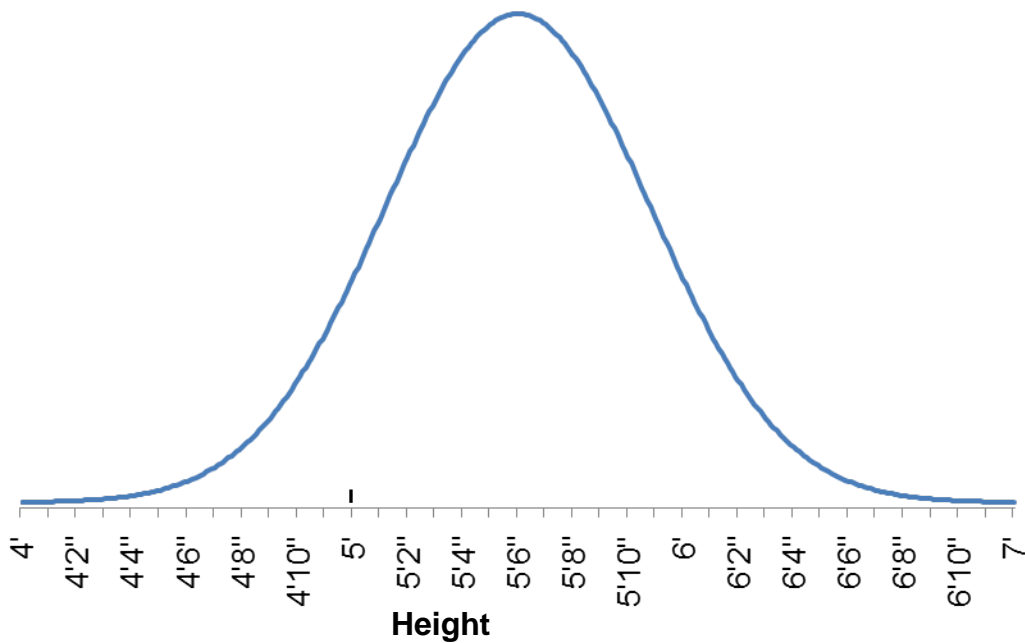
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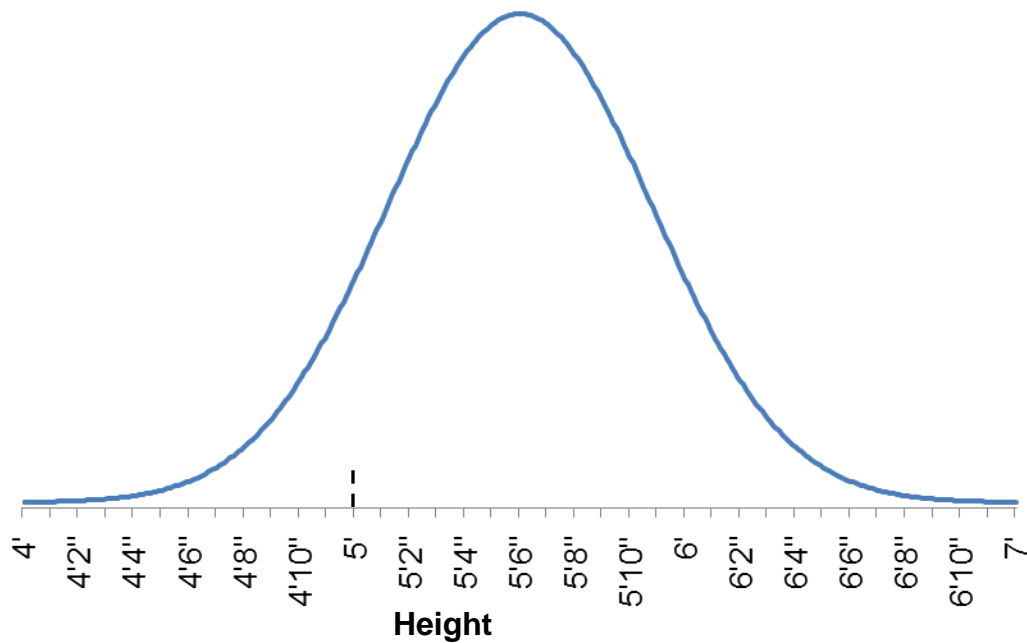
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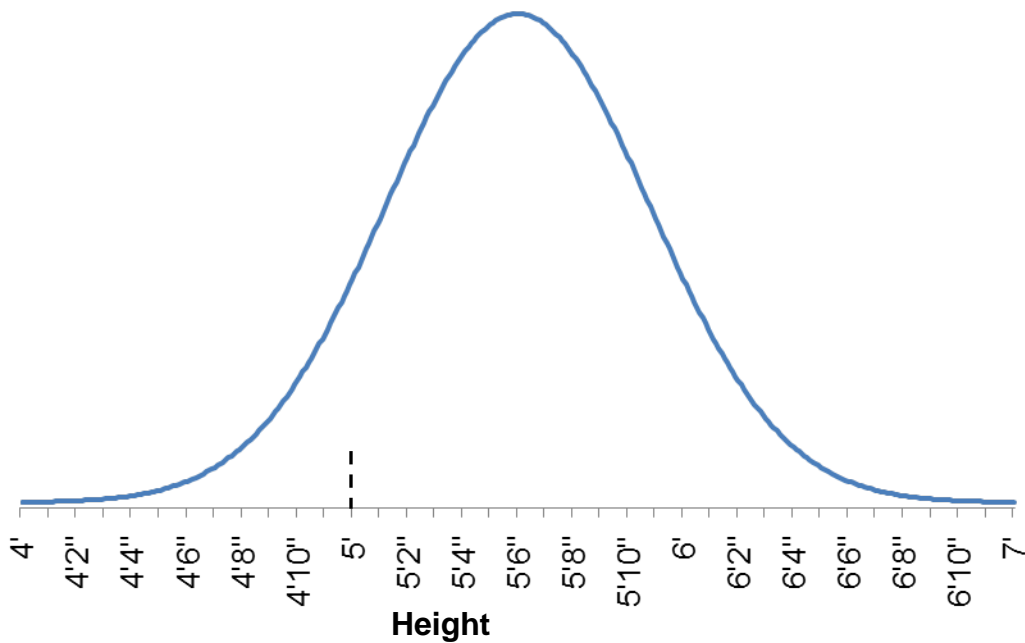
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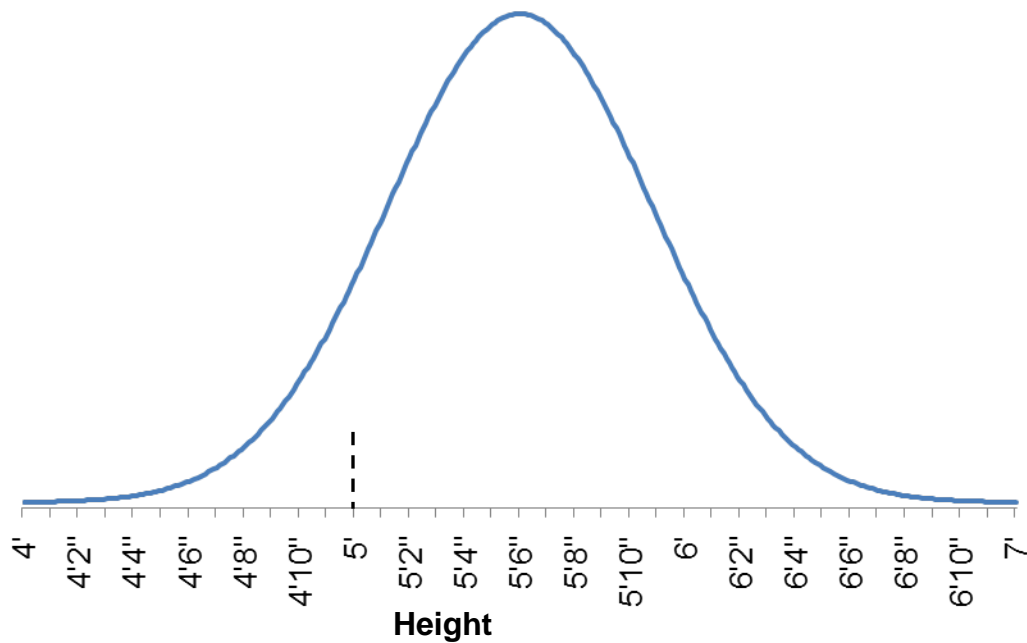
Heights of Men and Women

Prob(Height = 5') = ?



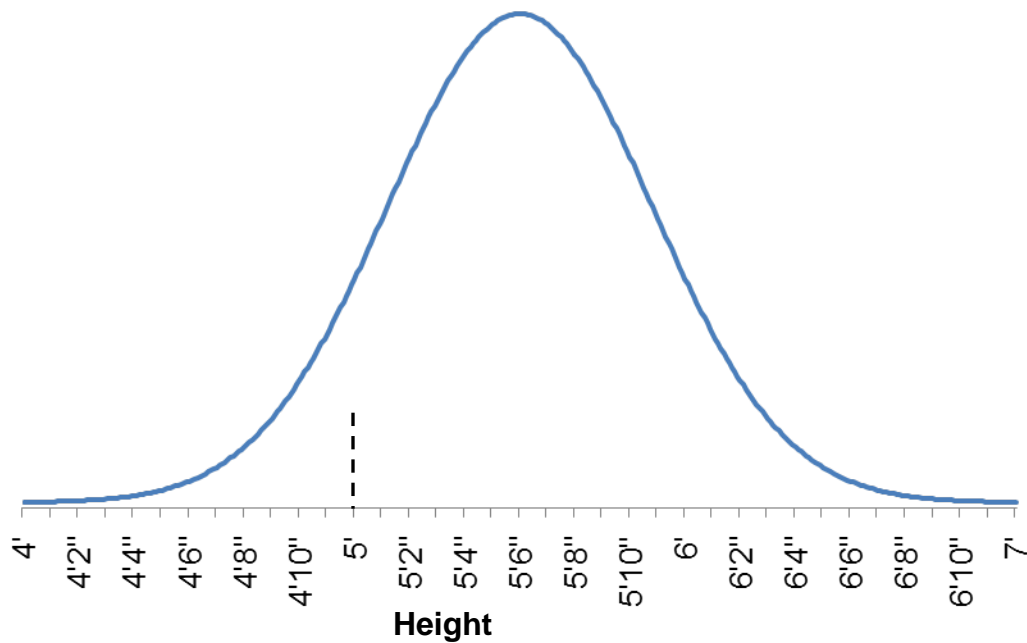
Heights of Men and Women

Prob(Height = 5') = ?



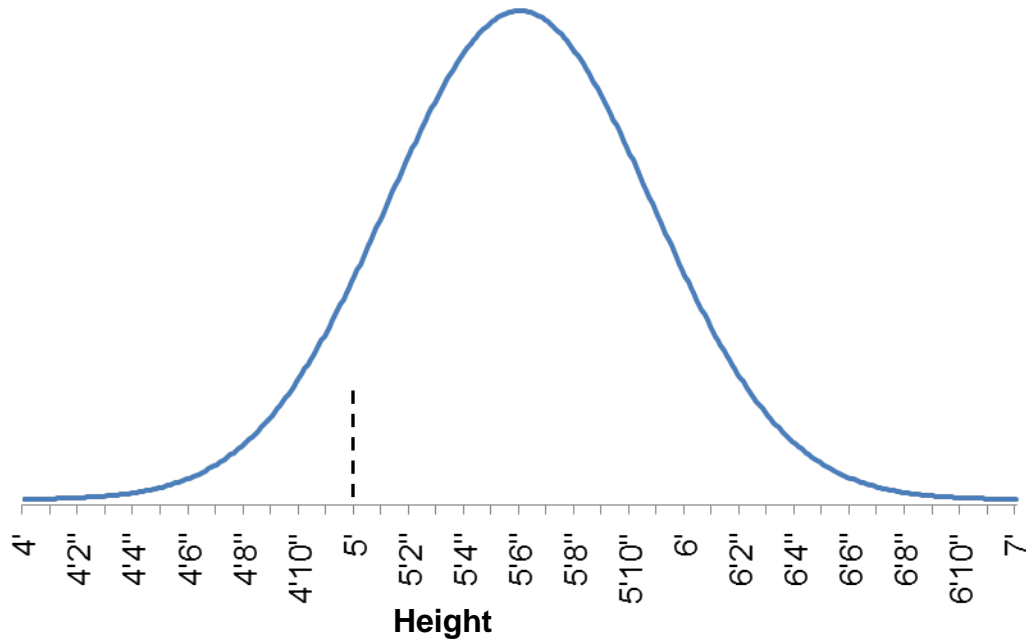
Heights of Men and Women

Prob(Height = 5') = ?



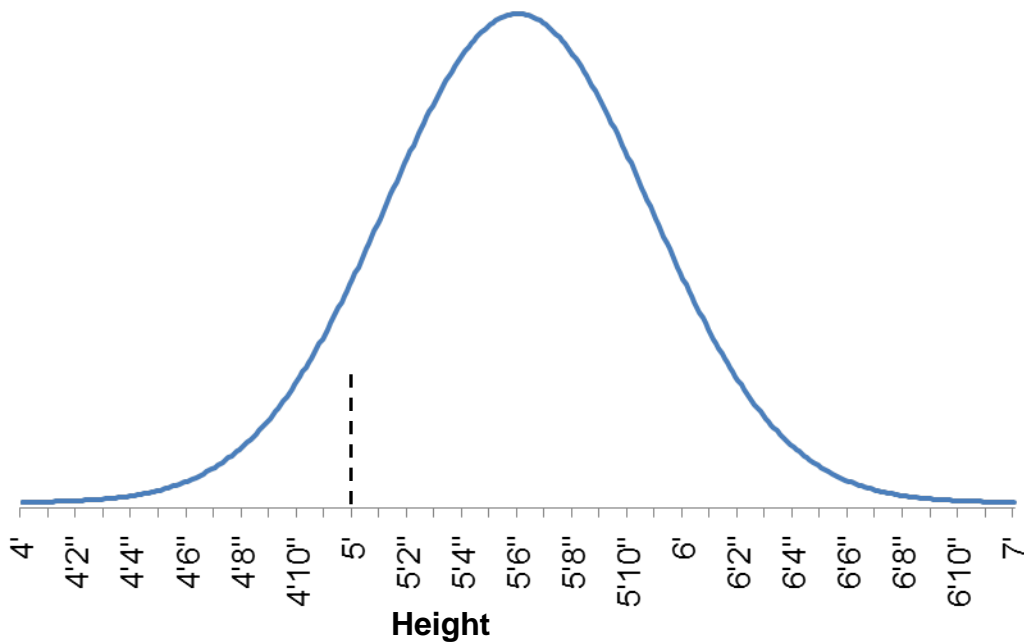
Heights of Men and Women

Prob(Height = 5') = ?



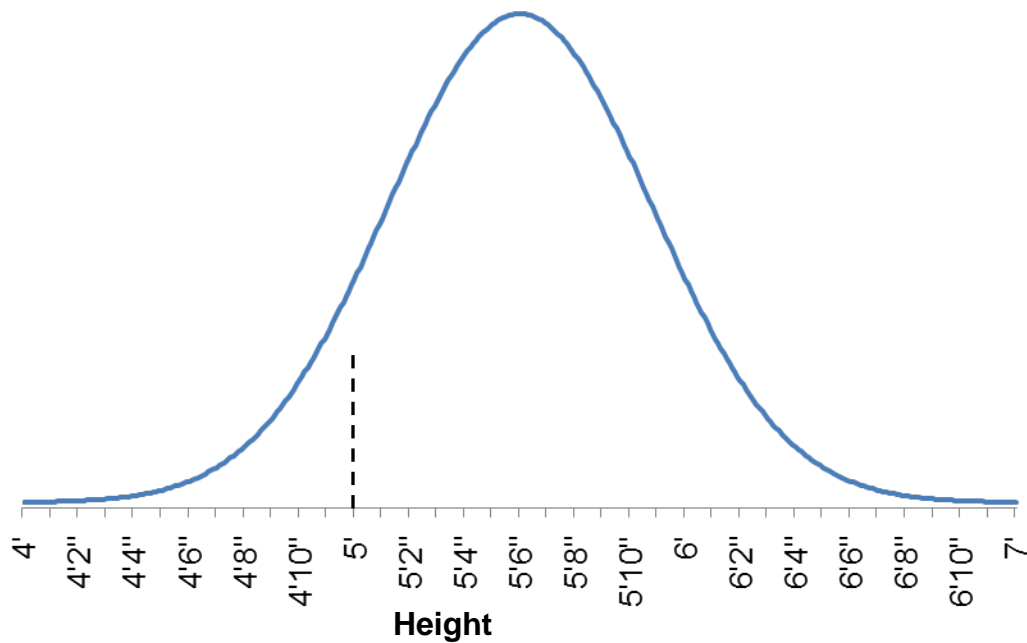
Heights of Men and Women

Prob(Height = 5') = ?



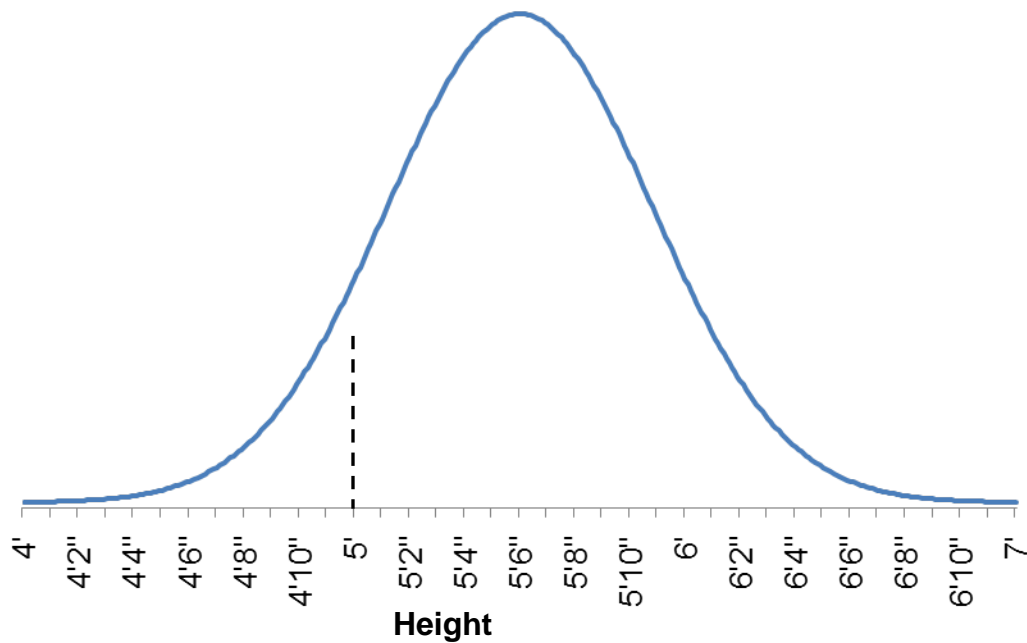
Heights of Men and Women

Prob(Height = 5') = ?



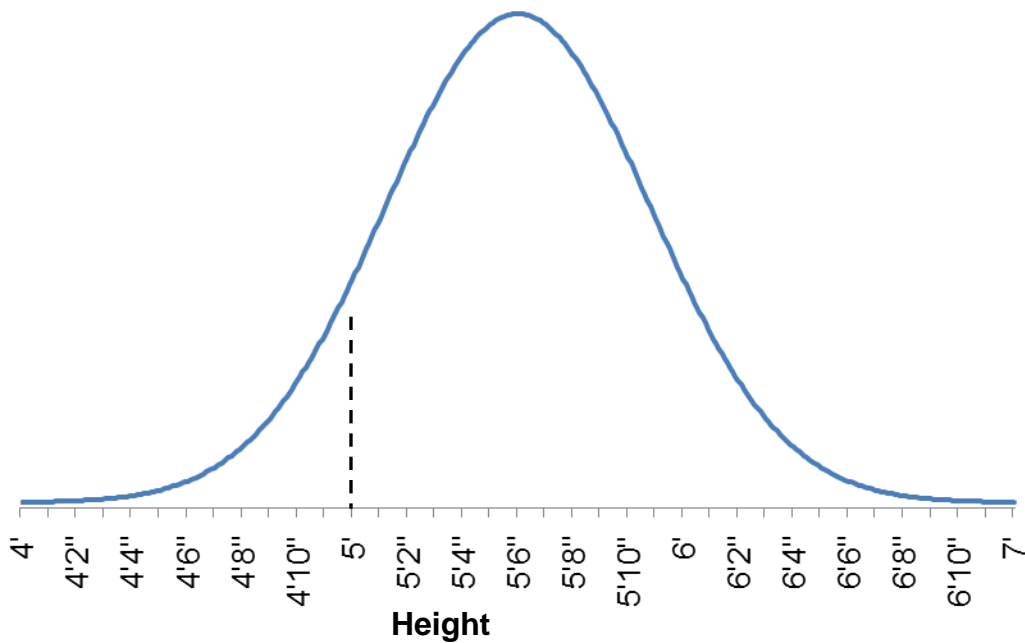
Heights of Men and Women

Prob(Height = 5') = ?



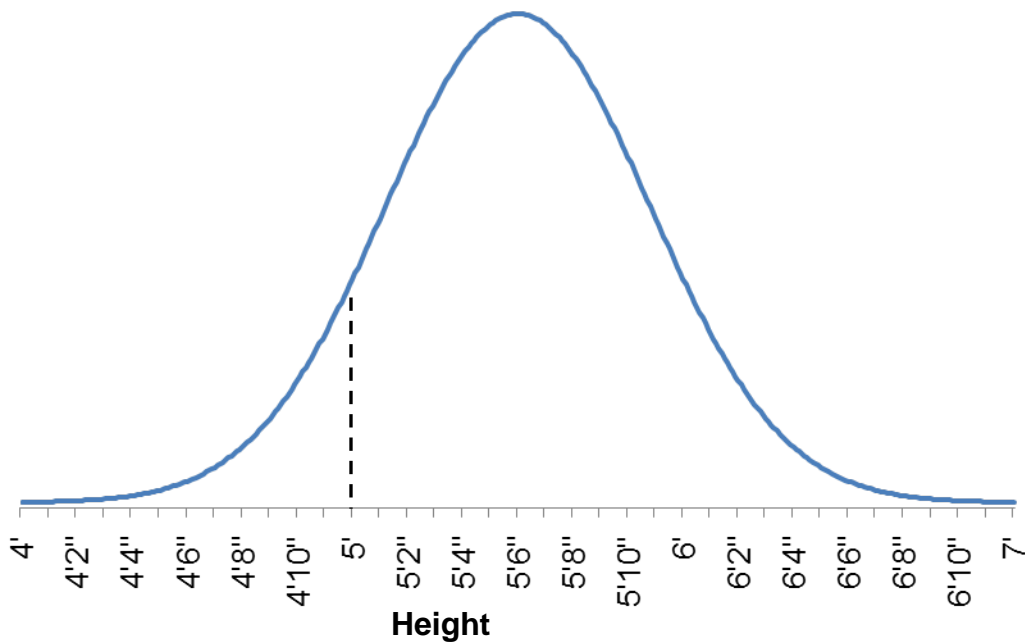
Heights of Men and Women

Prob(Height = 5') = ?



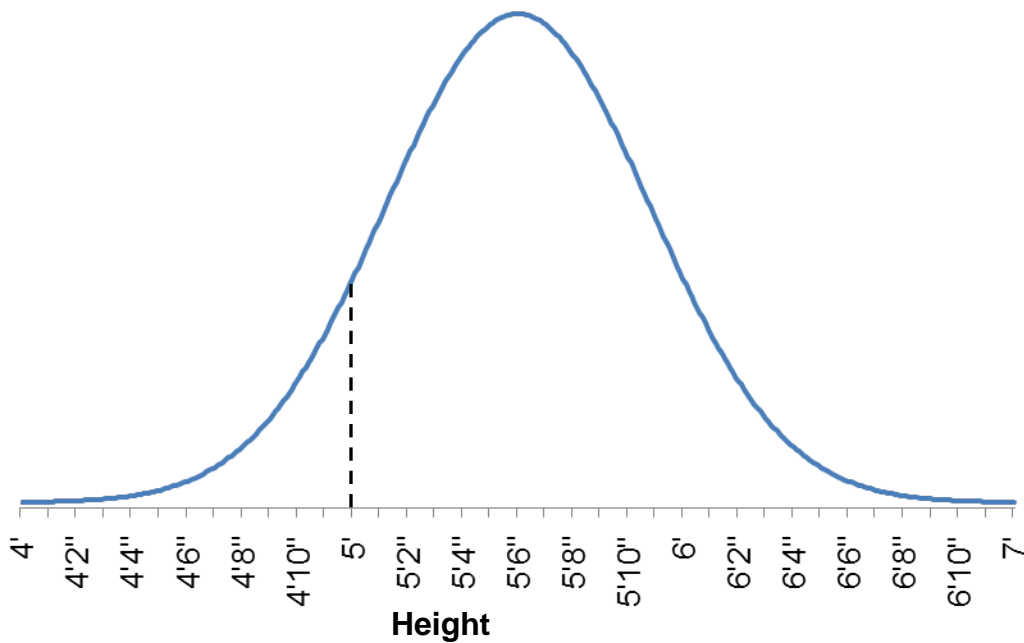
Heights of Men and Women

Prob(Height = 5') = ?



Heights of Men and Women

Prob(Height = 5') = ?



Heights of Men and Women

$$\text{Prob}(\text{Height} = 5') = 0$$

