Discrete probability distribution

Probability of x : P(X = x)

Random variable value : x
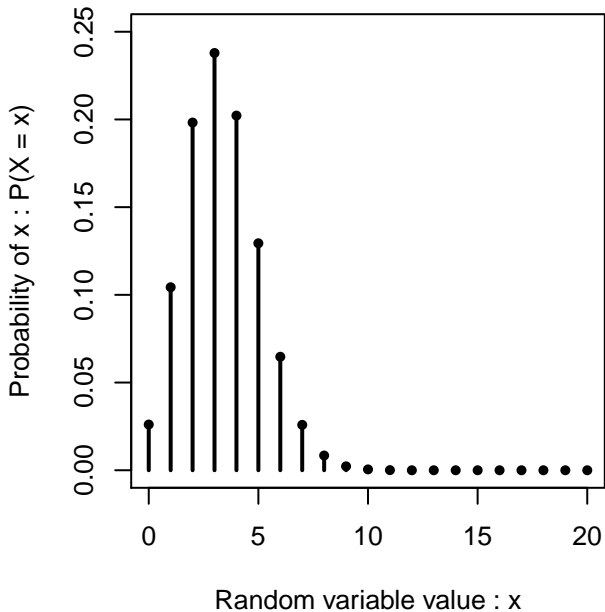
Continuous probability distribution

Probability density: p(y)

Random variable value : y