Lecture 2

Time schedule:
> 12.30-14.15 : Lectures
> 14.30-16.15 : Exercises

Topic:
> Random variable, discrete and continuous probability distributions, joint probability distributions, conditional distributions and independence, mean of a random variable.

Literature:
> [W] sections 3.1-3.5 and 4.1

Slides:
> PDF

Exercises:

- 3.1, 3.9, 3.13, 3.17, 3.37, 3.38, 3.42, 3.50, 3.58, 4.12, 4.22, 4.23.
- Solutions to exercises (in handwritten Danish)

English-Danish:

- random variable = stokastisk variabel
- probability function = sandsynlighedsfunktion
- (cumulative) distribution function = kumuleret fordelingsfunktion
- (probability) density function = (sandsynligheds)tæthedsfunktion
- mean = middelværdi
- expected value = forventet værdi

Svante