

① Probability Distribution Function / Density Function

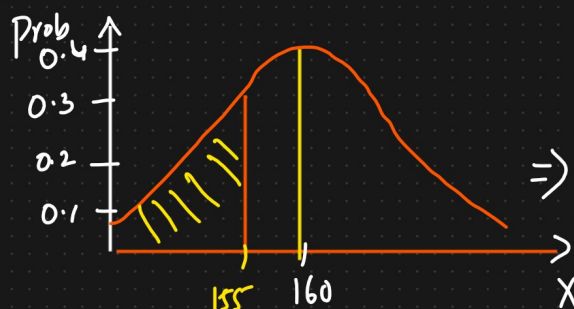
① Probability Density Function (pdf) → Distribution of the continuous data

Eg: Height of students

[0 to 1]

$Pr(X \leq 155) = \text{Area under the curve}$

0.3, 0.4, 0.5

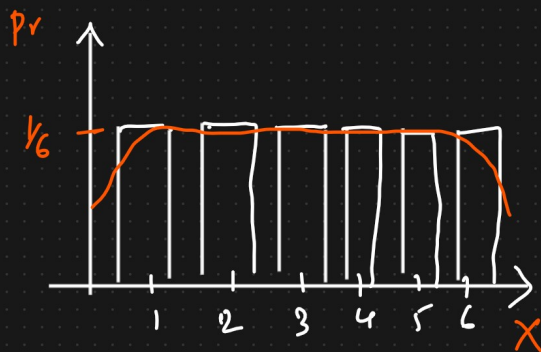


⇒ Kernel Density Estimator

② Probability Mass function (PMF) : Distribution of a Discrete Random Variable

Variable

Eg: Rolling a Dice $\{1, 2, 3, 4, 5, 6\}$



$$Pr(X \leq 4) = Pr(X=1) + Pr(X=2)$$

$$+ Pr(X=3) + Pr(X=4)$$

$$= \frac{1}{6} + \frac{1}{6} + \frac{1}{6} + \frac{1}{6}$$

$$= \frac{4}{6} = \frac{2}{3}$$

③ Cumulative Distribution Function (cdf)

⇒ Cumulative Sum

