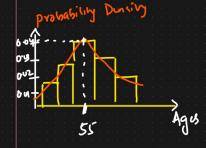
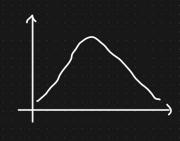
## Probability Distribution Functions

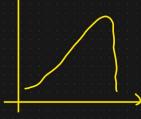
Probability distribution functions describe how the probabilities are distributed over the values of a random variable.

Agu= { - - - · - } = (ontinuous vandom variable









2 Main of probability distribution functions

1) Probability Mass functions (PMF): Used for discrete random variables.

2) Probability Density functions (PDF): Used for Continuous random Variable

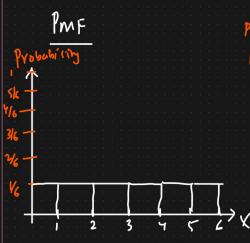
(3) (umulative Dishibution function (cdf) is imp. to understand the

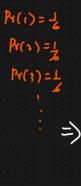
1) Probability Mass Function [ Discrete Random Variable]

Eg: Rolling a dice x= { 1,2,3,4,5.6} =) Fair Dice

Pr(1) = Pr(2) = [r(3) = Pr(4) = Pr(5) = Pr(6) = 1/6

here we need to combine all the probas we go from 1 to 6





Cumulative Density Function (cdf)

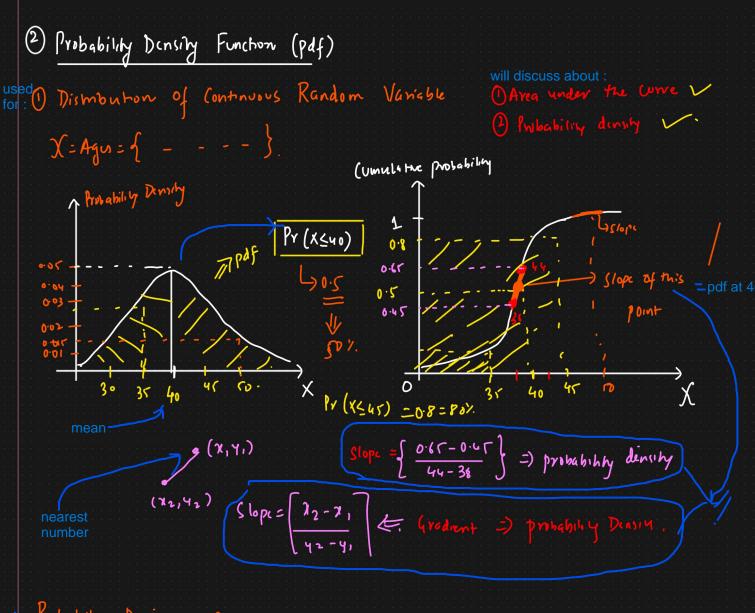
(umulative probability

Vice 3/6

2/6

$$P_Y(X \le 2) = P_Y(x=1) + P_Y(x=2)$$
  
=  $V_6 + V_6 = V_6 = V_3/V_6$ 

Py(X < 6) = Py(x=1) + Py(X=2) + - - - + Py(x=6) = 1/1.



PDF Properties

1) Non Negativity f(x)>, 0 for all x

2) The total area under the PDF curve is equal to 1

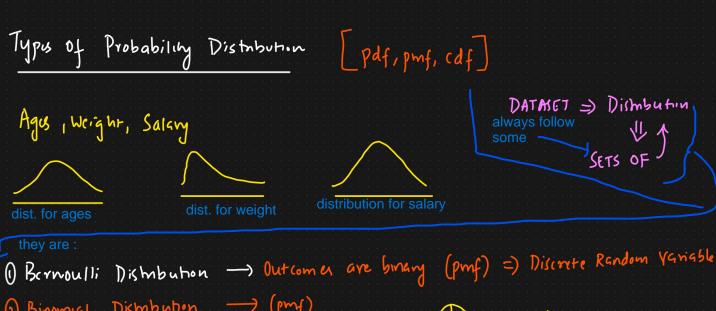
$$\int_{-\infty}^{\infty} \frac{\psi}{\ln \ln x} dx = 1$$

With respect to different distribution

f(x) function is going to change



## Different distribution types



- 2) Binomial Dismbution -> (pmf)
- Normal/Gaussian Dishibution -> (pdf) =>
- Poisson Distribution (Pmf)
- Log Normal Dishbution (pdf)
- @ Uniform Dishibution (pmf)