

# Training Day-106 Report:

A **Random Variable** is a numerical value that represents the outcome of a random process or experiment. It is a foundational concept in probability and statistics. Here's a detailed explanation:

## Types of Random Variables:

### 1. Discrete Random Variable:

- Takes on a finite or countable set of values.
- Example: Number of heads in 3 coin tosses (0, 1, 2, or 3).

### 2. Continuous Random Variable:

- Takes on an infinite number of possible values within a range.
- Example: The time it takes for a computer to complete a task (e.g., 2.5 seconds, 3.1 seconds).

## Key Concepts:

### 1. Probability Distribution:

- For discrete random variables, it is described using a **Probability Mass Function (PMF)**, which assigns probabilities to each value.
- For continuous random variables, it is described using a **Probability Density Function (PDF)**, where the area under the curve represents the probability.

### 2. Expected Value (Mean):

- The weighted average of all possible values of a random variable.
- Formula:  $E(X) = \sum [x \cdot P(x)]$  for discrete, or  $E(X) = \int x \cdot f(x) dx$  for continuous.

### 3. Variance and Standard Deviation:

- Variance measures the spread of a random variable's values around its mean.
- Formula:  $\text{Var}(X) = E[(X - \mu)^2]$

### 4. Cumulative Distribution Function (CDF):

- Shows the probability that a random variable takes a value less than or equal to  $x$ .

## Examples:

### 1. Discrete:

- Rolling a die: The random variable  $XX$  represents the number on the die.
  - $P(X=1)=1/6, P(X=2)=1/6, P(X=3)=1/6, P(X=4)=1/6, P(X=5)=1/6, P(X=6)=1/6$ , etc.

## 2. Continuous:

- Heights of people:  $XX$  could represent the height, modeled as a continuous random variable.

### Applications:

- **Discrete Random Variables:** Used in scenarios like flipping coins, rolling dice, or counting defects in a product.
- **Continuous Random Variables:** Applied in measuring quantities like time, distance, or temperature.

Understanding random variables helps model real-world uncertainties and form the basis for probability and statistical analysis.