Unit-1

Random Variables and Probability Distributions

Random variable

- A **random variable** is a function that associates a real number with each element in the sample space.
- **Example:**

Two balls are drawn in succession without replacement from an urn containing 4 red balls and 3 black balls. The possible outcomes and the values y of the random variable Y, where Y is the number of red balls, are

Sample Space	y
RR	2
RB	1
BR	1
BB	0

Examples of random variable

- Example:

Statisticians use **sampling plans** to either accept or reject batches or lots of material. Suppose one of these sampling plans involves sampling independently 10 items from a lot of 100 items in which 12 are defective.

Let X be the random variable defined as the number of items found defective in the sample of 10. In this case, the random variable takes on the values $0, 1, 2, \ldots, 9, 10$.

- Example:

Let X be the random variable defined by the waiting time, in hours, between successive speeders spotted by a radar unit. The random variable X takes on all values x for which $x \geq 0$.

Types of random variable:

- If a sample space contains a finite number of possibilities or an unending sequence with as many elements as there are whole numbers, it is called a **discrete sample space**

- If a sample space contains an infinite number of possibilities equal to the number of points on a line segment, it is called a **continuous sample space**.

Discrete Probability distribution

Q: *A shipment of 20 similar laptop computers to a retail outlet contains 3 that are defective. If a school makes a random purchase of 2 of these computers, find the probability distribution for the number of defectives.*

Probability mass function (p.m.f)

The set of ordered pairs $(x, f(x))$ is a **probability function**, **probability mass function**, or **probability distribution** of the discrete random variable X if, for each possible outcome x,

1. $f(x) \geq 0$,
2. $\sum_x f(x) = 1$,
3. $P(X = x) = f(x)$.

The **cumulative distribution function** $F(x)$ of a discrete random variable X with probability distribution $f(x)$ is

$$F(x) = P(X \leq x) = \sum_{t \leq x} f(t), \quad \text{for } -\infty < x < \infty.$$

Practice problems

Q: Let W be a random variable giving the number of heads minus the number of tails in three tosses of a coin. List the elements of the sample space S for the three tosses of the coin and to each sample point assign a value w of W.

Q: Determine the value c so that each of the following functions can serve as a probability distribution of the discrete random variable X:

$$f(x) = c\binom{2}{x}\binom{3}{3-x}, \text{ for } x = 0, 1, 2.$$

Q: A shipment of 7 television sets contains 2 defective sets. A hotel makes a random purchase of 3 of the sets. If x is the number of defective sets purchased by the hotel, find the probability distribution of X.

Q:Three cards are drawn in succession from a deck without replacement. Find the probability distribution for the number of spades.

Q: The probability distribution of X, the number of imperfections per 10 meters of a synthetic fabric in continuous rolls of uniform width, is given by

x	0	1	2	3	4
$f(x)$	0.41	0.37	0.16	0.05	0.01

Construct the cumulative distribution function of X.

Continuous Probability distribution

- The probability distribution of a continuous random variable cannot be presented in tabular form, it can be stated as a formula. Such a formula would necessarily be a function of the numerical values of the continuous random variable X and as such will be represented by the functional notation f(x). In dealing with continuous variables, f(x) is usually called the probability density function, or simply the density function, of X.

The function $f(x)$ is a **probability density function** (pdf) for the continuous random variable X, defined over the set of real numbers, if

1. $f(x) \geq 0$, for all $x \in R$.
2. $\int_{-\infty}^{\infty} f(x)\, dx = 1$.
3. $P(a < X < b) = \int_a^b f(x)\, dx$.

The **cumulative distribution function** $F(x)$ of a continuous random variable X with density function $f(x)$ is

$$F(x) = P(X \leq x) = \int_{-\infty}^{x} f(t)\, dt, \quad \text{for } -\infty < x < \infty.$$

Practice problems

Q: The waiting time, in hours, between successive speeders spotted by a radar unit is a continuous random variable with cumulative distribution function:

$$F(x) = \begin{cases} 0, & x < 0, \\ 1 - e^{-8x}, & x \geq 0. \end{cases}$$

Find the probability of waiting less than 12 minutes between successive speeders

(a) using the cumulative distribution function of X;

(b) using the probability density function of X.

9: The proportion of people who respond to a certain mail-order solicitation is a continuous random variable X that has the density function

$$f(x) = \begin{cases} \frac{2(x+2)}{5}, & 0 < x < 1, \\ 0, & \text{elsewhere.} \end{cases}$$

(a) Show that $P(0 < X < 1) = 1$.

(b) Find the probability that more than 1/4 but fewer than 1/2 of the people contacted will respond to this type of solicitation.

Q: Suppose a certain type of small data processing firm is so specialized that some have difficulty making a profit in their first year of operation. The probability density function that characterizes the proportion Y that make a profit is given by

$$f(y) = \begin{cases} ky^4(1-y)^3, & 0 \le y \le 1, \\ 0, & \text{elsewhere.} \end{cases}$$

(a) What is the value of k that renders the above a valid density function?

(b) Find the probability that at most 50% of the firms make a profit in the first year.

(c) Find the probability that at least 80% of the firms make a profit in the first year.

9: The shelf life, in days, for bottles of a certain prescribed medicine is a random variable having the density function

$$f(x) = \begin{cases} \frac{20{,}000}{(x+100)^3}, & x > 0, \\ 0, & \text{elsewhere.} \end{cases}$$

Find the probability that a bottle of this medicine will have a shell life of

(a) at least 200 days;

(b) anywhere from 80 to 120 days.

Joint probability distribution

If X and Y are two discrete random variables, the probability distribution for their simultaneous occurrence can be represented by a function with values $f(x, y)$ for any pair of values (x, y) within the range of the random variables X and Y. It is customary to refer to this function as the **joint probability distribution** of X and Y.

Hence, in the discrete case,

$$f(x, y) = P(X = x, Y = y);$$

that is, the values $f(x, y)$ give the probability that outcomes x and y occur at the same time. For example, if an 18-wheeler is to have its tires serviced and X represents the number of miles these tires have been driven and Y represents the number of tires that need to be replaced, then $f(30000, 5)$ is the probability that the tires are used over 30,000 miles and the truck needs 5 new tires.

Discrete Joint Probability Distribution

The function $f(x, y)$ is a **joint probability distribution** or **probability mass function** of the discrete random variables X and Y if

1. $f(x, y) \geq 0$ for all (x, y),
2. $\sum_x \sum_y f(x, y) = 1$,
3. $P(X = x, Y = y) = f(x, y)$.

For any region A in the xy plane, $P[(X, Y) \in A] = \sum \sum_A f(x, y)$.

Continuous joint probability distribution

The function $f(x, y)$ is a **joint density function** of the continuous random variables X and Y if

1. $f(x, y) \geq 0$, for all (x, y),
2. $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y)\, dx\, dy = 1$,
3. $P[(X, Y) \in A] = \int \int_A f(x, y)\, dx\, dy$, for any region A in the xy plane.

Marginal probability distribution

The **marginal distributions** of X alone and of Y alone are

$$g(x) = \sum_{y} f(x, y) \quad \text{and} \quad h(y) = \sum_{x} f(x, y)$$

for the discrete case, and

$$g(x) = \int_{-\infty}^{\infty} f(x, y)\, dy \quad \text{and} \quad h(y) = \int_{-\infty}^{\infty} f(x, y)\, dx$$

for the continuous case.

Conditional probability distribution

Let X and Y be two random variables, discrete or continuous. The **conditional distribution** of the random variable Y given that $X = x$ is

$$f(y|x) = \frac{f(x,y)}{g(x)}, \text{ provided } g(x) > 0.$$

Similarly, the conditional distribution of X given that $Y = y$ is

$$f(x|y) = \frac{f(x,y)}{h(y)}, \text{ provided } h(y) > 0.$$

Statistically Independence

Let X and Y be two random variables, discrete or continuous, with joint probability distribution $f(x, y)$ and marginal distributions $g(x)$ and $h(y)$, respectively. The random variables X and Y are said to be **statistically independent** if and only if

$$f(x, y) = g(x)h(y)$$

for all (x, y) within their range.

Problems

Two ballpoint pens are selected at random from a box that contains 3 blue pens, 2 red pens, and 3 green pens. If X is the number of blue pens selected and Y is the number of red pens selected, find

(a) the joint probability function $f(x, y)$,

(b) $P[(X, Y) \in A]$, where A is the region $\{(x, y) | x + y \leq 1\}$.

3.38 If the joint probability distribution of X and Y is given by

$$f(x, y) = \frac{x + y}{30}, \quad \text{for } x = 0, 1, 2, 3;\ y = 0, 1, 2,$$

find (a) $P(X \leq 2, Y = 1)$;

(b) $P(X > 2, Y \leq 1)$;

(c) $P(X > Y)$;

(d) $P(X + Y = 4)$.

3.43 Let X denote the reaction time, in seconds, to a certain stimulus and Y denote the temperature (°F) at which a certain reaction starts to take place. Suppose that two random variables X and Y have the joint density

$$f(x,y) = \begin{cases} 4xy, & 0 < x < 1,\ 0 < y < 1, \\ 0, & \text{elsewhere.} \end{cases}$$

Find

(a) $P(0 \leq X \leq \frac{1}{2}$ and $\frac{1}{4} \leq Y \leq \frac{1}{2})$;

(b) $P(X < Y)$.

3.47 The amount of kerosene, in thousands of liters, in a tank at the beginning of any day is a random amount Y from which a random amount X is sold during that day. Suppose that the tank is not resupplied during the day so that $x \leq y$, and assume that the joint density function of these variables is

$$f(x, y) = \begin{cases} 2, & 0 < x \leq y < 1, \\ 0, & \text{elsewhere.} \end{cases}$$

(a) Determine if X and Y are independent.

(b) Find $P(1/4 < X < 1/2 \mid Y = 3/4)$.

3.49 Let X denote the number of times a certain numerical control machine will malfunction: 1, 2, or 3 times on any given day. Let Y denote the number of times a technician is called on an emergency call. Their joint probability distribution is given as

$f(x,y)$		x = 1	2	3
	1	0.05	0.05	0.10
y	3	0.05	0.10	0.35
	5	0.00	0.20	0.10

(a) Evaluate the marginal distribution of X.

(b) Evaluate the marginal distribution of Y.

(c) Find $P(Y = 3 \mid X = 2)$.

Expected value of random variable

Let X be a random variable with probability distribution $f(x)$. The **mean**, or **expected value**, of X is

$$\mu = E(X) = \sum_x x f(x)$$

if X is discrete, and

$$\mu = E(X) = \int_{-\infty}^{\infty} x f(x)\, dx$$

if X is continuous.

Q: A salesperson for a medical device company has two appointments on a given day. At the first appointment, he believes that he has a 70% chance to make the deal, from which he can earn \$1000 commission if successful. On the other hand, he thinks he only has a 40% chance to make the deal at the second appointment, from which, if successful, he can make \$1500. What is his expected commission based on his own probability belief? Assume that the appointment results are independent of each other.

Expected value of function of random variable

Let X be a random variable with probability distribution $f(x)$. The expected value of the random variable $g(X)$ is

$$\mu_{g(X)} = E[g(X)] = \sum_x g(x)f(x)$$

if X is discrete, and

$$\mu_{g(X)} = E[g(X)] = \int_{-\infty}^{\infty} g(x)f(x)\,dx$$

if X is continuous.

Suppose that the number of cars X that pass through a car wash between 4:00 P.M. and 5:00 P.M. on any sunny Friday has the following probability distribution:

x	4	5	6	7	8	9
$P(X = x)$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{6}$	$\frac{1}{6}$

Let $g(X) = 2X - 1$ represent the amount of money, in dollars, paid to the attendant by the manager. Find the attendant's expected earnings for this particular time period.

Expected value of function of two random variable

Let X and Y be random variables with joint probability distribution $f(x,y)$. The mean, or expected value, of the random variable $g(X,Y)$ is

$$\mu_{g(X,Y)} = E[g(X,Y)] = \sum_x \sum_y g(x,y) f(x,y)$$

if X and Y are discrete, and

$$\mu_{g(X,Y)} = E[g(X,Y)] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(x,y) f(x,y) \, dx \, dy$$

if X and Y are continuous.

4.11 The density function of coded measurements of the pitch diameter of threads of a fitting is

$$f(x) = \begin{cases} \frac{4}{\pi(1+x^2)}, & 0 < x < 1, \\ 0, & \text{elsewhere.} \end{cases}$$

Find the expected value of X.

4.13 The density function of the continuous random variable *X*, the total number of hours, in units of 100 hours, that a family runs a vacuum cleaner over a period of one year, is given as

$$f(x) = \begin{cases} x, & 0 < x < 1, \\ 2 - x, & 1 \le x < 2, \\ 0, & \text{elsewhere.} \end{cases}$$

Find the average number of hours per year that families run their vacuum cleaners.

4.17 Let X be a random variable with the following probability distribution:

x	-3	6	9
$f(x)$	$1/6$	$1/2$	$1/3$

Find $\mu_{g(X)}$, where $g(X) = (2X+1)^2$.

4.20 A continuous random variable X has the density function

$$f(x) = \begin{cases} e^{-x}, & x > 0, \\ 0, & \text{elsewhere.} \end{cases}$$

Find the expected value of $g(X) = e^{2X/3}$.

Variance of random variable

Let X be a random variable with probability distribution $f(x)$ and mean μ. The variance of X is

$$\sigma^2 = E[(X-\mu)^2] = \sum_x (x-\mu)^2 f(x), \qquad \text{if } X \text{ is discrete, and}$$

$$\sigma^2 = E[(X-\mu)^2] = \int_{-\infty}^{\infty} (x-\mu)^2 f(x)\, dx, \qquad \text{if } X \text{ is continuous.}$$

The positive square root of the variance, σ, is called the **standard deviation** of X.

The variance of a random variable X is

$$\sigma^2 = E(X^2) - \mu^2.$$

Covariance of random variable

Let X and Y be random variables with joint probability distribution $f(x, y)$. The covariance of X and Y is

$$\sigma_{XY} = E[(X - \mu_X)(Y - \mu_Y)] = \sum_x \sum_y (x - \mu_X)(y - \mu_y) f(x, y)$$

if X and Y are discrete, and

$$\sigma_{XY} = E[(X - \mu_X)(Y - \mu_Y)] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} (x - \mu_X)(y - \mu_y) f(x, y)\, dx\, dy$$

if X and Y are continuous.

The covariance of two random variables X and Y with means μ_X and μ_Y, respectively, is given by

$$\sigma_{XY} = E(XY) - \mu_X \mu_Y.$$

4.50 For a laboratory assignment, if the equipment is working, the density function of the observed outcome X is

$$f(x) = \begin{cases} 2(1-x), & 0 < x < 1, \\ 0, & \text{otherwise}. \end{cases}$$

Find the variance and standard deviation of X.

4.34 Let X be a random variable with the following probability distribution:

x	-2	3	5
$f(x)$	0.3	0.2	0.5

Find the standard deviation of X.

Properties of expectation

- If a and b are constants, then

$$E(aX + b) = aE(X) + b.$$

- The expected value of the sum or difference of two or more functions of a random variable X is the sum or difference of the expected values of the functions. That is,

$$E[g(X) \pm h(X)] = E[g(X)] \pm E[h(X)].$$

- Let X and Y be two independent random variables. Then

$$E(XY) = E(X)E(Y).$$

- Let X and Y be two independent random variables. Then $\sigma_{XY} = 0$.

- If X and Y are random variables with joint probability distribution $f(x, y)$ and a, b, and c are constants, then

$$\sigma^2_{aX+bY+c} = a^2\sigma^2_X + b^2\sigma^2_Y + 2ab\sigma_{XY}.$$

Chebyshev’s theorem

(Chebyshev’s Theorem) The probability that any random variable X will assume a value within k standard deviations of the mean is at least $1 - 1/k^2$. That is,

$$P(\mu - k\sigma < X < \mu + k\sigma) \geq 1 - \frac{1}{k^2}.$$

4.77 A random variable X has a mean $\mu = 10$ and a variance $\sigma^2 = 4$. Using Chebyshev's theorem, find

(a) $P(|X - 10| \geq 3)$;

(b) $P(|X - 10| < 3)$;

(c) $P(5 < X < 15)$;

(d) the value of the constant c such that

$$P(|X - 10| \geq c) \leq 0.04.$$

4.78 Compute $P(\mu - 2\sigma < X < \mu + 2\sigma)$, where X has the density function

$$f(x) = \begin{cases} 6x(1-x), & 0 < x < 1, \\ 0, & \text{elsewhere}, \end{cases}$$

and compare with the result given in Chebyshev's theorem.