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#### Introduction

- o whether experiment yields qualitative or quantitative outcomes, methods of statistical analysis require that we focus on certain numerical aspects of data such as
  - o Sample proportion x/n
  - $\circ$  Mean  $\overline{X}$
  - o Standard deviation S
- o The concept of random variable allows us to pass from

Experimental Outcomes Numerical Outcomes

- oThere are two fundamentally different types of Random Variable
  - o Discrete Random Variables (ตัวแปรสุ่มแบบไม่ต่อเนื่อง)
  - o Continuous Random Variables (ตัวแปรสุ่มแบบต่อเนื่อง)

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3.1 Random Variables

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#### **Random Variables**

- o In any experiment, there are numerous characteristics that can be observed or measured, but in most cases experimenter will focus on some specific aspect or aspects of a sample
- o For example : in study of commuting patterns in a metropolitan area
  - $\circ\hspace{0.1cm}$  Each individual in sample might be asked about
    - o commuting distance
    - o number of people commuting in same vehicle
  - o but not about
    - o IQ
    - Income
    - o Family size, and other such characteristics
- o Alternatively, researcher may test a sample of components and record only the number that have failed within 1000 hours, rather than record the individual failure times

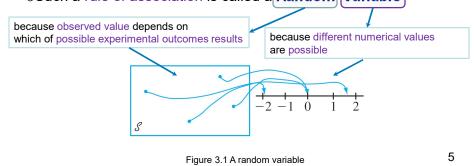
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#### **Random Variables**

o In general, each outcome of experiment can be associated with a number by specifying a rule of association e.g.,

- Number among sample of ten components that fail to last 1000 hours or
- o Total weight of baggage for a sample of 25 airline passengers

oSuch a rule of association is called a Random Variable



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#### **Random Variables**

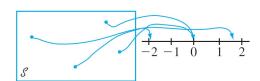
#### **Definition**

For given sample space  $\mathcal S$  of some experiment,

**Random Variable (rv)** is any rule that associates a number with each outcome in  $\mathcal{S}$ .

In mathematical language,

Random Variable is a function whose domain is sample space and whose range is set of real numbers.



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#### **Random Variables**

- Random variables are customarily denoted by uppercase letters, such as X and Y, near the end of our alphabet.
- o In contrast to our previous use of a lowercase letter, such as *x*, to denote a variable, we will now use lowercase letters to represent some particular value of corresponding random variable.
- oThe notation X(s) = x means that x is value associated with outcome s by random variable X.

Random variable X X X value associated with outcome S outcome S

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#### Example 1

When a student calls a university help desk for technical support, he/she will either immediately be able to speak to someone (*S*, for success) or will be placed on hold (*F*, for failure).

With  $\mathcal{S} = \{S, F\}$ , define an rv X by

$$X(S) = 1$$
  $X(F) = 0$ 

The rv *X* indicates whether (1) or not (0) student can immediately speak to someone.

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 When student attempts to log on to a computer time-sharing system, either

all ports are busy (F) in which case student will fail to obtain access, or else

there is at least one port free (S), in which case student will be successful in accessing the system



With  $S = \{S, F\}$ , define an rv X by X(S) = 1



X(F) = 0

rv X indicates whether (1) or not (0) student can log on

 $\operatorname{rv} X$  in ex. 3.1 was specified by explicitly listing each element of  ${\mathcal S}$  and associated number

Such listing is tedious if  ${\mathscr E}$  contains more than a few outcomes, but it can frequently be avoided

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# Example 3.2



Consider the experiment in which a telephone number in a certain area code is dialed using a random number dialer (such devices are used extensively by polling organizations), and define an rv Y by

 $Y = \begin{cases} 1 \text{ if the selected number is unlisted} \\ 0 \text{ if the selected number is listed in the directory} \end{cases}$ 

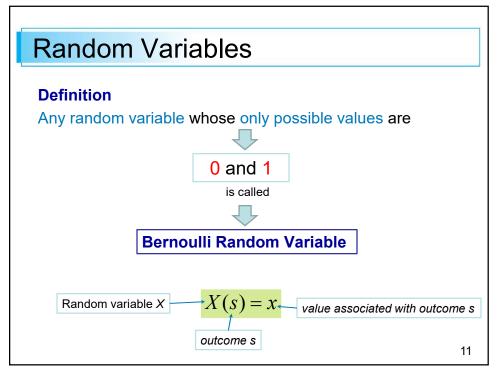
#### For example

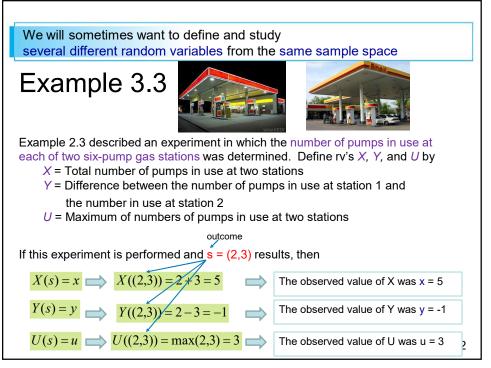
If 5282966 appears in the telephone directory, then Y(5282966) = 0, whereas Y(7727350) = 1 tells us that number 7727350 is unlisted

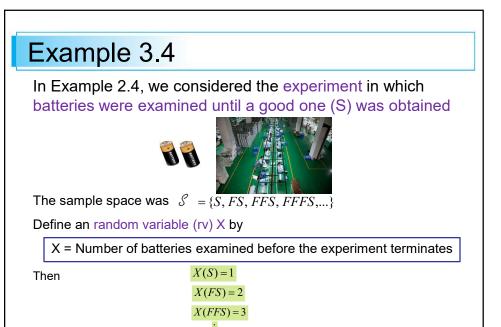
A word description of this sort is more economical than a complete listing, so we will use such a description whenever possible



Such a random variable arises frequently enough to be given a special name, after the individual who first studied it.







X(FFFFFFS) = 7

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# Example 3.5 Suppose that in some random fashion, a location (latitude and longitude) in the continental United States in selected, Define an random variable (rv) Y by Y = The height above sea level at the selected location

For example, if selected location were (39  $^{\rm 0}$  50  $^{\rm \prime}$  N, 98  $^{\rm 0}$  35  $^{\rm \prime}$  W), then we might have

 $Y((39^050'N,98^035'W)) = 1,748.26 \text{ ft}$ 

The largest possible value of Y is 14,494 (Mt. Whitney)

The smallest possible value of Y is -282 (Death Valley)

The set of all possible values of Y is the set of all numbers in the interval between -282 and 14.494

 $\{y: y \text{ is a number}, -282 \le y \le 14,494\}$ 

and there are an infinite number of numbers in this interval

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#### **Two Types of Random Variables**

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# Two Types of Random Variables

- Discrete Random Variable (ตัวแปรสุ่มแบบไม่ต่อเนื่อง)
- Continuous Random Variable (ตัวแปรสุ่มแบบต่อเนื่อง)

#### **Definition**

<u>Discrete random variable</u> is an random variable whose possible values either constitute a finite set or else can be listed in an infinite sequence in which there is a first element, a second element, and so on ("countably" infinite).

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#### Two Types of Random Variables

#### **Definition**

Random variable is continuous if both of the following apply:

- Its set of possible values consists either of all numbers in a single interval on the number line (possibly infinite in extent, e.g., from <sup>-∞</sup> to<sup>∞</sup>) or all numbers in a disjoint union of such intervals (e.g., [0, 10] ∪ [20, 30]).
- **2.** No possible value of the variable has positive probability, that is, P(X = c) = 0 for any possible value c.

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#### Example 3.6

All random variables in Examples 3.1 –3.4 are discrete.

As another example, suppose we select married couples at random and do a blood test on each person until we find a husband and wife who both have the same Rh factor.

#### With

X = the number of blood tests to be performed, possible values of X are D = {2, 4, 6, 8, ...}.

Since the possible values have been listed in sequence, *X* is a discrete rv.

Probability Distributions for Discrete Random Variables

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#### Probability Distributions for Discrete Random Variables

Probabilities assigned to various outcomes in  $\mathcal S$  in turn determine probabilities associated with values of any particular random variable X.

**Probability Distribution of X** says how the total probability of 1 is distributed among (allocated to) the various possible X values.

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#### **Probability Distributions for Discrete Random Variables**

Suppose, for example, that a business has just purchased four laser printers, and

let X be number among these that require service during warranty period.

Possible X values are then 0, 1, 2, 3, and 4.

Probability distribution will tell us

- how probability of 1 is subdivided among these five possible values
- how much probability is associated with the X value 0,
- how much is apportioned to the X value 1, and so on.

We will use following notation for probabilities in distribution:

$$p(0) = Probability of X value  $0 = P(X = 0)$$$

$$p(1)$$
 = Probability of  $X$  value  $1 = P(X = 1)$  and so on.

In general, p(x) will denote probability assigned to the value x.

$$P(X = x) = p(x)$$

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# Example 3.7









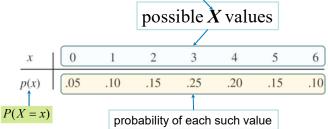




The Cal Poly Department of Statistics has a lab with six computers reserved for statistics majors.

Let X denote number of these computers that are in use at a particular time of day.

Suppose that probability distribution of X is as given in following table;



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cont'd

We can now use elementary probability properties to calculate other probabilities of interest.

For example, probability that <u>at most</u> 2 computers are in use is

$$P(X = x) \longrightarrow p(x) \quad 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6$$

$$P(X = x) \longrightarrow p(x) \quad 0.05 \quad 0.10 \quad 0.15 \quad 0.25 \quad 0.20 \quad 0.15 \quad 0.10$$

$$P(X \le 2) = P(X = 0 \text{ or } 1 \text{ or } 2) = P(X = 0) + P(X = 1) + P(X = 2)$$

$$= p(0) + p(1) + p(2)$$

= 0.05 + 0.10 + 0.15= 0.30

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# Example 3.7

cont'd

Since the event <u>at least</u> 3 computers are in use is complementary to at most 2 computers are in use,

which can, of course, also be obtained by adding together probabilities for the values, 3, 4, 5, and 6.



= P(X = 3) + P(X = 4) + P(X = 5) + P(X = 6)

=1-0.30

or 📗

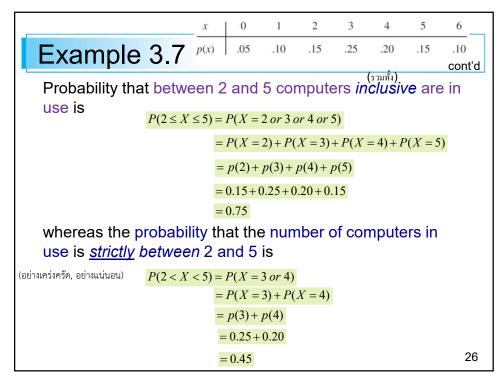
= p(3) + p(4) + p(5) + p(6)

= 0.70

= 0.25 + 0.20 + 0.15 + 0.10

= 0.70

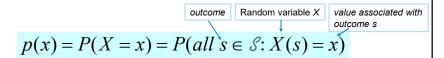
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#### **Probability Distributions for Discrete Random Variables**

**Definition** การแจกแจงความน่าจะเป็น หรือ ฟังก์ชันความน่าจะเป็นแบบไม่ต่อเนื่อง **Probability Distribution** or **Probability Mass Function** (pmf) of discrete random variable is defined for every number x by



In words, for every possible value x of random variable, **pmf** specifies **probability of observing that value** when the experiment is performed.

The conditions  $p(x) \ge 0$  and  $\sum_{all\ possible\ x} p(x) = 1$  are required of any pmf.

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#### Example 3.8

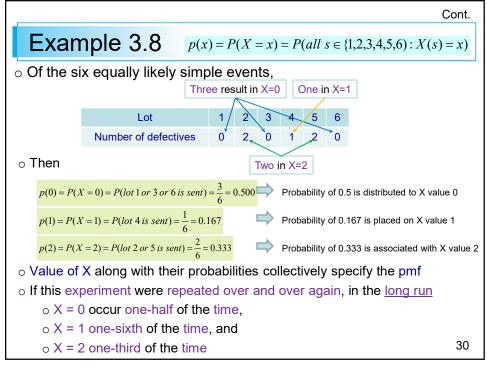
- o Six lots of components are ready to be shipped by a certain supplier.
- o Number of defective components in each lot is as follows:

Lot	1	2	3	4	5	6
Number of defectives	0	2	0	1	2	0

- One of these lots is to be randomly selected for shipment to particular customer
- o Let X be number of defectives in selected lot
- o Three possible X values are 0, 1, and 2 X(1,3,6) = 0

$$p(x) = P(X = x) = P(all \ s \in \{1, 2, 3, 4, 5, 6\} : X(s) = x)$$

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 $p(x) = P(X = x) = P(all \ s \in \{desktop, laptop\} : X(s) = x)$ 

o Consider whether the next person buying a computer at a university book store buys a laptop or a desktop model

Let

 $X = \begin{cases} 1 & \textit{if the customer purchases a laptop computer} \\ 0 & \textit{if the customer purchases a desktop computer} \end{cases}$ 

o If 20% of all purchasers during that week select a laptop, the pmf for X is



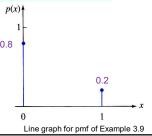
 $p(0) = P(X = 0) = P(next \ customer \ purchases \ a \ desktop \ mod \ el) = 0.8$ 

 $p(1) = P(X = 1) = P(next \ customer \ purchases \ a \ laptop \ mod \ el) = 0.2$ 

$$p(x) = P(X = x) = 0$$
 for  $x \ne 0$  or 1

o An equivalent description is

$$p(x) = \begin{cases} 0.8 & \text{if } x = 0 \\ 0.2 & \text{if } x = 1 \\ 0 & \text{if } x \neq 0 \text{ or } 1 \end{cases}$$



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# **Example 3.10** $p(y) = P(Y = y) = P(all \ s \in \{a, b, c, d, e\} : Y(s) = y)$

- o Consider a group of five potential blood donors a, b, c, d, and e of whom only a and b have type O+ blood.
- o Five blood samples, one from each individual, will be typed in random order until and O+ individual is identified
- Let rv Y = Number of typings necessary to identify an O+ individual.
- o Then the pmf of Y is

$$p(1) = P(Y = 1) = P(a \text{ or } b \text{ typed } first) = \frac{2}{5} = 0.4$$
  
 $p(2) = P(Y = 2) = P(c, d, or e, first, and then a or$ 

$$p(2) = P(Y = 2) = P(c, d, or e first, and then a or b)$$

$$= P(c, d, or e first) \cdot P(a or b next | c, d, or e first) = \frac{3}{5} \cdot \frac{2}{4} = 0.3$$

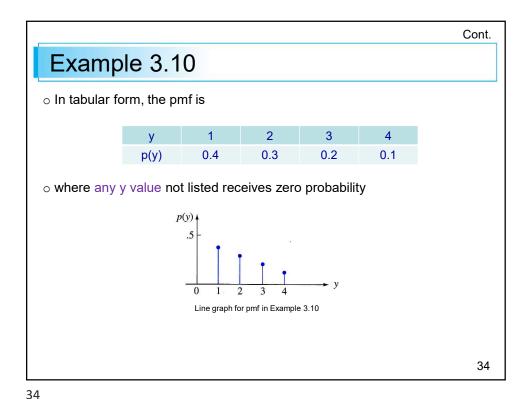
$$p(3) = P(Y = 3) = P(c, d, or e \text{ first and sec ond, and then a or b)}$$

$$=\left(\frac{3}{5}\right)\left(\frac{2}{4}\right)\left(\frac{2}{3}\right)=0.2$$

$$p(4) = P(Y = 4) = P(c, d, and e all done first) = \left(\frac{3}{5}\right)\left(\frac{2}{4}\right)\left(\frac{1}{3}\right) = 0.1$$

p(y) = 0 if  $y \ne 1, 2, 3, 4$ 

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Probability Histogram.

o Another useful pictorial representation of a pmf, called a Probability Histogram, is similar to histograms

Height of each rectangle is proportional to p(y), and base is the same for all rectangles

Line graph for pmf in Example 3.10

Description of Example 3.9

Line graph for pmf in Example 3.10

above each y with p(y) > 0, construct a rectangle centered at y.

o When possible values are equally spaced, base is frequently chosen as distance between successive y values

# Parameter of a Probability Distribution

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# Parameter of a Probability Distribution

- $\circ$  In Example 3.9, the pmf of Bernoulli rv X was
  - p(0) = 0.8 and
  - o p(1) = 0.2 because 20% of all purchasers selected a desktop computer.
- o At another store, it may be the case that
  - p(0) = 0.9 and
  - p(1) = 0.1
- o More generally, pmf of any Bernoulli rv can be expressed in the form
  - o  $p(1) = \alpha$  and
  - $p(0) = 1 \alpha$ , where  $0 < \alpha < 1$ .
- o Because pmf depends on the particular value of  $\alpha$  we often write  $p(x; \alpha)$  rather than just p(x):

$$p(x; \alpha) = \begin{cases} 1 - \alpha & \text{if } x = 0 \\ \alpha & \text{if } x = 1 \\ 0 & \text{otherwise} \end{cases}$$
 (3.1)

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#### Parameter of a Probability Distribution

$$p(x; \alpha) = \begin{cases} 1 - \alpha & \text{if } x = 0\\ \alpha & \text{if } x = 1\\ 0 & \text{otherwise} \end{cases}$$
 (3.1)

- $\circ$  Quantity  $\alpha$  in Expression (3.1) is a parameter.
- $_{\odot}$  Each different number  $\alpha$  between 0 and 1 determines different member of the family of distributions
- o Two such number are

$$p(x;0.6) = \begin{cases} 0.4 & \text{if } x = 0 \\ 0.6 & \text{if } x = 1 \\ 0 & \text{otherwise} \end{cases}$$
 and 
$$p(x;0.5) = \begin{cases} 0.5 & \text{if } x = 0 \\ 0.5 & \text{if } x = 1 \\ 0 & \text{otherwise} \end{cases}$$

○ Each probability distribution for a Bernoulli random variable has the form of Expression (3.1), so it is called the **Bernoulli Family of Distributions** 

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# Example 3.12

Starting at a fixed time, we observe the gender of each newborn child at a certain hospital until a boy (B) is born.

Let 
$$p = P(B)$$
,

assume that successive births are independent, and define random variable X by x = number of births observed.

$$p(1) = P(X = 1) = P(B) = p$$

$$p(2) = P(X = 2) = P(GB) = P(G) \cdot P(B) = (1 - p) \cdot p$$

$$p(3) = P(X = 3) = P(GGB) = P(G) \cdot P(G) \cdot P(B) = (1 - p)^2 \cdot p$$
:

Continuing in this way, a general formula emerges:S Quantity p represents number between 0 and 1 and is Parameter of Probability Distribution

$$p(x) = \begin{cases} (1-p)^{x-1} & x = 1, 2, 3, \dots \\ 0 & otherwise \end{cases}$$
 (3.2)

Expression (3.2) describes the family of **Geometric Distributions**.

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#### **Cumulative Distribution Function**

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 $P(X \le 2)$ 

 $P(X \le 1)$ 

1.5

0.667

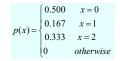
0.5

 $P(X \le 0)$ 

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#### **Cumulative Distribution Function**

- $\circ$  For some fixed value x, we often wish to compute probability that observed value of X will be <u>at most x</u>.
- o For example, pmf in Example 3.8 was



o Probability that X is at most 1 is then

 $P(X \le 1) = P(X = 0) + P(X = 1) = p(0) + p(1) = 0.500 + 0.167 = 0.667$ 

- In this example,  $P(X \le 1.5)$  iff  $X \le 1$ , so  $P(X \le 1.5) = P(X \le 1) = 0.667$
- o Similarly,

 $P(X \le 0) = P(X = 0) = 0.5$  $P(X \le 0.75) = P(X = 0) = 0.5$ 

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#### **Cumulative Distribution Function**

#### **Definition**

Cumulative Distribution Function (cdf) F(x) of a discrete rv variable X with pmf p(x) is defined for every number x by

$$F(x) = P(X \le x) = \sum_{y:y \le x} p(y)$$
 (3.3)

For any number x, F(x) is the probability that the observed value of X will be at most x

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# Example 3.13

A store carries flash drives with either 1 GB, 2 GB, 4 GB, 8 GB, or 16 GB of memory.

The accompanying table gives

distribution of Y = the amount of memory in a purchased drive:

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$$\frac{y}{p(y)}$$
 | 1 | 2 | 4 | 8 | 16 |  $p(y)$  | .05 | .10 | .35 | .40 | .10

$$F(y) = P(Y \le y)$$

**Cumulative Distribution Function (cdf)** 

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cont'

Let's first determine F(y) for each of the five possible values of Y:

$$F(1) = P(Y \le 1)$$

$$= P(Y = 1)$$

$$= p(1)$$

$$= 0.05$$

$$F(2) = P(Y = 1 \text{ or } 2)$$

$$= p(1) + p(2) = 0.05 + 0.10$$

$$= 0.15$$

$$\frac{y}{p(y)} = \frac{1}{2} = \frac{2}{4} = \frac{4}{8} = \frac{16}{16}$$

$$F(y) = P(Y \le y)$$

$$F(y) = P(Y \le y)$$

$$= P(Y = 1 \text{ or } 2)$$

$$= 0.15$$

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# Example 3.13

cont'd

$$F(4) = P(Y \le 4)$$

$$= P(Y = 1 \text{ or } 2 \text{ or } 4)$$

$$= p(1) + p(2) + p(4)$$

$$= 0.05 + 0.10 + 0.35$$

$$= 0.50$$

$$F(y) = P(Y \le y)$$

$$F(8) = P(Y \le 8)$$

$$= p(1) + p(2) + p(4) + p(8)$$

$$= 0.05 + 0.10 + 0.35 + 0.40 + 0.10$$

$$= 0.90$$

$$F(16) = P(Y \le 16)$$

$$= p(1) + p(2) + p(4) + p(8) + p(16)$$

$$= 0.05 + 0.10 + 0.35 + 0.40 + 0.10$$

$$= 1$$

$$49$$

cont'o

Now for any other number y,

F(y) will equal the value of F at the closest possible value of Y to the left of y.

For example,

$$F(2.7) = P(Y \le 2.7)$$
$$= P(Y \le 2)$$
$$= F(2)$$

=0.15

$$F(y) = P(Y \le y)$$

$$F(7.999) = P(Y \le 7.999)$$

$$= P(Y \le 4)$$

$$= F(4)$$

$$= 0.50$$

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#### The Cumulative Distribution Function

For X a discrete rv, the graph of F(x) will have a jump at every possible value of X and will be flat between possible values. Such a graph is called a **step function.** 

#### **Proposition**

For any two numbers a and b with  $a \le b$ ,

$$P(a \le X \le b) = F(b) - F(a-)$$

where "a-" represents the largest possible X value that is strictly less than a.

#### **Cumulative Distribution Function**

In particular, if the only possible values are integers and if *a* and *b* are integers, then

$$P(a \le X \le b) = P(X = a \text{ or } a + 1 \text{ or. . . or } b)$$

$$= F(b) - F(a-1)$$

Taking a = b yields P(X = a) = F(a) - F(a - 1) in this case.

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#### **Cumulative Distribution Function**

The reason for subtracting F(a-) rather than F(a) is that we want to include P(X=a)

$$F(b) - F(a)$$
; gives  $P(a \le X \le b)$ .

This proposition will be used extensively when computing binomial and Poisson probabilities in Sections 3.4 and 3.6.

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# Example 15

- Let X = the number of days of sick leave taken by a randomly selected employee of a large company during a particular year.
- If the maximum number of allowable sick days per year is 14, possible values of X are  $0, 1, \ldots, 14$ .

With 
$$F(0) = 0.58$$
,  
 $F(1) = 0.72$ ,  
 $F(2) = 0.76$ ,  
 $F(3) = 0.81$ ,  
 $F(4) = 0.88$ ,  
 $F(5) = 0.94$ ,
$$P(2 \le X \le 5) = P(X = 2, 3, 4, \text{ or } 5)$$

$$= 0.94 - 0.72$$

$$= 0.22$$
and
$$P(X = 3) = F(3) - F(2)$$

$$= 0.81 - 0.76$$

$$= 0.05$$