

# Random Variables & Probability Density Functions

SOC 512 & CSSS 505

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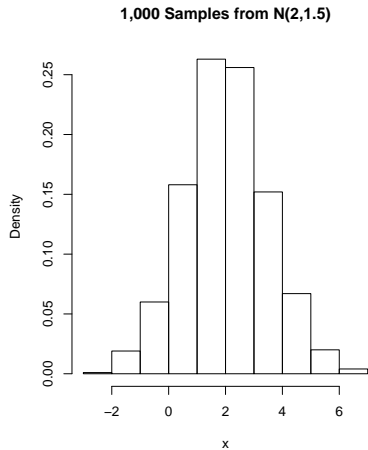
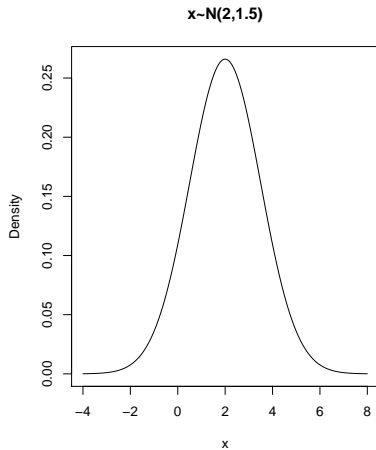
February 11, 2021

# Motivation

- Statistics enables us to draw conclusions about a population from a sample. (For example we use the sample mean to estimate the population mean).
- Our estimator will be random: each time we perform the experiment, we will get a different value.
- By understanding the probability distribution of our estimator, we can express its uncertainty (i.e. confidence intervals).

# Motivation

## Distributions vs. Data



# Motivation

In general the true probability distribution is unknown.

- We assume a model for the distribution of our data. The estimator we choose and its distribution will depend on that model.
- In week 7 and 8, we will learn some examples of different models (discrete and continuous).
- In week 9 we will see an introduction to maximum likelihood estimation

# Random Variables

A *Random Variable* is a function which assigns a number to each element in the sample space. (Think of it as the answer to a question you are asking about each element in the space).

*Variable*, because the answer will be different for each element;  
*Random* because we can't predict the answer with any great certainty.

Random variables are usually denoted with capital letters,  $X, Y, Z$ .  
Examples:

- Ask each person in the room their favorite number (integer).  
Sample Space:  $S = \{\dots, -2, -1, 0, 1, 2, \dots\}$  (all integers).
  - $X$  = The favorite number  
Possible Values: All
  - $Y$  = the favorite number squared  
Possible Values:  $0, 1, 2, 4, 9, \dots$  (square numbers)

# Random Variables

## Example

- Experiment: Flip 4 coins:

Sample Space:

$S = \{HHHH, HHHT, HHTH, HTHH, THHH, HHTT, HTHT, HTTH, THTH, TTHH, THHT, TTTH, TTHT, THTT, HTTT, TTTT\}$

- $X$  = The number of Heads  
Possible Values: 0,1,2,3,4
- $Y$  = The number of Tails  
Possible Values: 0,1,2,3,4
- $Z$  = number of Heads - number of Tails  
Possible Values: -4,-2,0,2,4

# Random Variables

- Experiment: Measure a person's height:  
Sample Space: All positive values
  - $X$  = the height  
Possible Values: All positive values
- Experiment: Ask how many children a person has:  
Sample Space: 0,1,2,3....
  - $X$  = The number of children  
Possible Values: 0,1,2,3,4....
- Experiment: Ask the average amount of time a student studies
  - $X$  = The average amount of time  
Possible Values: All positive values

# Probability Distribution

Now that we know there are all these possible values for the random variable  $X$  we want to think about their probability.

The *probability distribution* of a random variable is a function that assigns a probability to each possible value of  $X$ .

The probability distribution can be written as:

|              |       |       |         |       |
|--------------|-------|-------|---------|-------|
| $X$ -Value   | $x_1$ | $x_2$ | $\dots$ | $x_n$ |
| $P(X = x_i)$ | $p_1$ | $p_2$ | $\dots$ | $p_n$ |

where each possible value  $x_i$  for  $X$  is listed with its probability  $p_i$ . Find each  $p_i$  by summing the probabilities of the elements such that  $X = x_i$ .



# Probability Distribution

## Example

Rolling a die (6 choices for 1 roll -  $6^1$ ).

Possible Values  $S = \{1, 2, 3, 4, 5, 6\}$ .

$X$ =the values of the roll:

| $X$ -Value   | 1   | 2   | 3   | 4   | 5   | 6   |
|--------------|-----|-----|-----|-----|-----|-----|
| $P(X = x_i)$ | 1/6 | 1/6 | 1/6 | 1/6 | 1/6 | 1/6 |

# Probability Distribution

## Example

Flipping 3 Coins (2 choices for each coin -  $2^3 = 8$ ).

Possible Values

$S = \{HHH, HHT, HTH, THH, TTH, THT, HTT, TTT\}$ .

$X$  = The number of Heads

| $X$ -Value | 0   | 1   | 2   | 3   |
|------------|-----|-----|-----|-----|
| $P(X = x)$ | 1/8 | 3/8 | 3/8 | 1/8 |

# Probability Distribution

Two necessary conditions for probability distributions:

$$0 \leq p_i \leq 1 \text{ for all } i$$

$$\sum_{i=1}^n p_i = 1$$

If these conditions are not met, it is not a valid probability distribution.

# Probability Distribution

Are these probability distributions?

|            |     |      |     |     |
|------------|-----|------|-----|-----|
| X-Value    | 0   | 1    | 2   | 3   |
| $P(X = x)$ | 0.1 | 0.25 | 0.3 | 0.3 |

NO

|            |     |     |     |
|------------|-----|-----|-----|
| X-Value    | 0   | 1   | 2   |
| $P(X = x)$ | 1/3 | 1/3 | 1/3 |

YES

|            |       |   |   |
|------------|-------|---|---|
| X-Value    | 0     | 1 | 2 |
| $P(X = x)$ | -0.05 | 2 | 0 |

NO

## Means & Expectations

Once we have the distribution of a random variable, we can figure out what value of  $X$  we would expect to see.

If all of the values are equally likely, we could just take the average.

$$\bar{X} = \frac{1}{n} \sum_{i=1}^n x_i$$

|            |     |     |     |     |
|------------|-----|-----|-----|-----|
| X-Value    | 0   | 1   | 2   | 3   |
| $P(X = x)$ | 1/4 | 1/4 | 1/4 | 1/4 |

$$\bar{X} = \frac{0 + 1 + 2 + 3}{4} = 6/4 = 1.5$$

Note: the value will often not be one of the possible  $x$ -values.

## Means & Expectations

What if all of the values were not equally likely? This should change what we would expect. The average of the numbers should be closer to the values with the highest probability.

We find the *Expected Value* ( $E[X]$ ) using a weighted mean:

$$E[X] = \sum_{i=1}^n x_i \cdot p_i$$

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$E[X] = \sum_{i=1}^n x_i \cdot p_i = 0 \cdot 0.30 + 1 \cdot 0.45 + 2 \cdot 0.20 + 3 \cdot 0.05 = 1$$

# Variance

The expected value is often the summary we will use of the center of a distribution. The *variance* is the measure we will use of the spread of the distribution.

Like the expectation, the variance can be thought of as a weighted mean.

$$\text{Var}[X] = \sum_{i=1}^n (x_i - E[X])^2 \cdot p_i$$

Think of the variance as a weighted average of the difference between the  $x$ -values and the mean (squared to make all values positive). Again values with higher probability have more weight in the average.

# Variance

## Example

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$E[X] = \sum_{i=1}^n x_i \cdot p_i = 0 \cdot 0.30 + 1 \cdot 0.45 + 2 \cdot 0.20 + 3 \cdot 0.05 = 1$$

$$\begin{aligned} \text{Var}[X] &= (0 - 1)^2 \cdot 0.30 + (1 - 1)^2 \cdot 0.45 + (2 - 1)^2 \cdot 0.20 + (3 - 1)^2 \cdot 0.05 \\ &= 1^2 \cdot 0.30 + 0 \cdot 0.45 + 1^2 \cdot 0.20 + 2^2 \cdot 0.05 \\ &= 0.30 + 0.20 + 0.20 = 0.70 \end{aligned}$$

Low variance means a tight/narrow distribution. A higher variance means a wider, flatter distribution.



# Linear Functions of Random Variables

Sometimes we are interested in functions of random variables.

For example, if we know the mean and variance of  $X$ , do we know anything about  $Y = 2X$  or  $Y = X + 4$ ?

Or if we have a temperature information in Fahrenheit, can we find the mean and variance in Celsius?

As it turns out, expectations (or averages) are linear. If every number undergoes the same transformation, so does the mean.

# Linear Functions of Random Variables

## Mean Example

If  $E[X] = 1$ , then the average of the random variable  $X$  is 1. Now let's look at the random variable  $Y = X + 4$ .

What is  $E[Y]$ ?

$X + 4$  add the constant 4 to every value of  $X$

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

|            |     |      |     |      |
|------------|-----|------|-----|------|
| Y-Value    | 4   | 5    | 6   | 7    |
| $P(Y = y)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$E[Y] = 4 \cdot 0.30 + 5 \cdot 0.45 + 6 \cdot 0.20 + 7 \cdot 0.05 = 1.20 + 2.25 + 1.20 + 0.35 = 5$$

$$E[Y] = E[X + 4] = E[X] + 4 = 1 + 4 = 5$$

# Linear Functions of Random Variables

## Mean Example

If  $E[X] = 1$ , then the average of the random variable  $X$  is 1. Now let's look at the random variable  $Y = 2X$ .

What is  $E[Y]$ ?

$2X$  multiplies every  $X$  by 2:

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

|            |     |      |     |      |
|------------|-----|------|-----|------|
| Y-Value    | 0   | 2    | 4   | 6    |
| $P(Y = y)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$E[Y] = 0 \cdot 0.30 + 2 \cdot 0.45 + 4 \cdot 0.20 + 6 \cdot 0.05 = 0.90 + 0.80 + 0.30 = 2$$

$$E[Y] = E[2X] = 2E[X] = 2 \cdot 1 = 2$$

# Linear Functions of Random Variables

Variance Example,  $Y=X+4$

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

|            |     |      |     |      |
|------------|-----|------|-----|------|
| Y-Value    | 4   | 5    | 6   | 7    |
| $P(Y = y)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$\begin{aligned} \text{Var}[X] &= (0 - 1)^2 \cdot 0.30 + (1 - 1)^2 \cdot 0.45 + (2 - 1)^2 \cdot 0.20 + (3 - 1)^2 \cdot 0.05 \\ &= 1^2 \cdot 0.30 + 0 \cdot 0.45 + 1^2 \cdot 0.20 + 2^2 \cdot 0.05 \\ &= 0.30 + 0.20 + 0.20 = 0.70 \end{aligned}$$

$$\begin{aligned} \text{Var}[Y] &= (4 - 5)^2 \cdot 0.30 + (5 - 5)^2 \cdot 0.45 + (6 - 5)^2 \cdot 0.20 + (7 - 5)^2 \cdot 0.05 \\ &= 1^2 \cdot 0.30 + 0 \cdot 0.45 + 1^2 \cdot 0.20 + 2^2 \cdot 0.05 \\ &= 0.30 + 0.20 + 0.20 = 0.70 \end{aligned}$$

If we add 4 to every number, the spread is completely unaffected.

$$\text{Var}[Y] = \text{Var}[X + 4] = \text{Var}[X].$$

# Linear Functions of Random Variables

Variance Example,  $Y=2X$

|            |     |      |     |      |
|------------|-----|------|-----|------|
| X-Value    | 0   | 1    | 2   | 3    |
| $P(X = x)$ | 0.3 | 0.45 | 0.2 | 0.05 |

|            |     |      |     |      |
|------------|-----|------|-----|------|
| Y-Value    | 0   | 2    | 4   | 6    |
| $P(Y = y)$ | 0.3 | 0.45 | 0.2 | 0.05 |

$$\begin{aligned} \text{Var}[X] &= (0 - 1)^2 \cdot 0.30 + (1 - 1)^2 \cdot 0.45 + (2 - 1)^2 \cdot 0.20 + (3 - 1)^2 \cdot 0.05 \\ &= 1^2 \cdot 0.30 + 0 \cdot 0.45 + 1^2 \cdot 0.20 + 2^2 \cdot 0.05 \\ &= 0.30 + 0.20 + 0.20 = 0.70 \end{aligned}$$

$$\begin{aligned} \text{Var}[Y] &= (0 - 2)^2 \cdot 0.30 + (2 - 2)^2 \cdot 0.45 + (4 - 2)^2 \cdot 0.20 + (6 - 2)^2 \cdot 0.05 \\ &= 2^2 \cdot 0.30 + 0 \cdot 0.45 + 2^2 \cdot 0.20 + 4^2 \cdot 0.05 \\ &= 1.2 + 0.80 + 0.80 = 2.80 \end{aligned}$$

If we multiply every value by 2 we quadruple the spread.

$$\text{Var}[Y] = \text{Var}[2X] = 2^2 \text{Var}[X].$$

# Summary of Expectations & Variances

$$E[aX + b] = aE[X] + b$$

$$\text{Var}[aX + b] = a^2 \text{Var}[X]$$

- $E[X] = 3, \text{Var}[X] = 1, Y = X + 1$   
 $E[Y] = E[X] + 1 = 4, \text{Var}[Y] = \text{Var}[X] = 1$
- $E[X] = 4, \text{Var}[X] = 1/2, Y = 3X$   
 $E[Y] = 3E[X] = 12, \text{Var}[Y] = 3^2 \text{Var}[X] = 9/2$
- $E[X] = 4, \text{Var}[X] = 1/2, Y = 3X + 1$   
 $E[Y] = 3E[X] + 1 = 12 + 1 = 13, \text{Var}[Y] = 3^2 \text{Var}[X] = 9/2$

# Probability Distribution Functions

Random Variables can be discrete or continuous.

A discrete random variable only gives values that you can list or count. The previous examples were all discrete distributions. The random variables only took four or five (integer) values. A continuous random variable gives an infinite number of values in a range. We can't list all of the possible values for a continuous random variable.

- $X$  - number of books in a grad student's office. DISCRETE - we can't have  $1/2$  books, just  $0, 1, 2, 3, 4, \dots$
- $Y$  - the amount of water it takes to fill a pool. CONTINUOUS - we can't write down all of the possible amounts of water.
- $Z$  - the time it takes to finish your CSSS 505 final. CONTINUOUS - we can't write down all of the possible times.
- $X$  - the number of you who will pass your CSSS 505 final. DISCRETE -  $0, 1, 2, \dots, 24$

# Probability Density Functions & Probability Mass Functions

The probability distribution function is defined differently for discrete vs. continuous random variables.

- For discrete random variables, we can write down the probability of each possible value. The probability distribution function of a discrete random variable is called a *probability mass function* (pmf).
- With continuous random variables, there are too many possible values to list them. If we wrote down a probability for every point, the sums would be infinite. Instead, each point has probability zero, and we use a function to describe the probability of  $X$  lying in an interval,  $P(a < X < b)$ . (Here come the integrals!). This function is the *probability density function* (pdf).



# Expectations

## Continuous Random Variables

Recall our definition of the expectation:

$$E[X] = \sum_{i=1}^n P(X = x_i) \cdot x_i = \sum_{i=1}^n p_i \cdot x_i$$

We can extend this definition to continuous distributions. For a continuous distribution,  $P(X = x_i)$  is always zero, but we can compute the probability that  $X$  falls within a certain interval by integrating the pdf over that interval. If we divide up the real line into very small intervals, we can estimate  $E[X]$  with

$$E[X] \cong \sum_{i=1}^n P(x_i < X < x_{i+1}) \cdot x_i$$

# Expectations

## Continuous Random Variables

By letting the number of rectangles approach infinity while their width approaches zero (and taking the limit), we obtain:

$$E[X] = \int_{-\infty}^{\infty} xf(x)dx$$

Example, continuous uniform distribution on  $[0,5]$ .  $f(x) = 1/5$  for  $x \in [0, 5]$ .

$$\begin{aligned} E[X] &= \int_{-\infty}^{\infty} xf(x)dx = \int_0^5 x \cdot 1/5 dx = 1/5 \int_0^5 x dx \\ &= 1/5 [x^2/2]_0^5 = 1/10 [5^2 - 0^2] = 25/10 = 2.5 \end{aligned}$$

# Variance

## Continuous Random Variables

We can extend the formula for the variance to continuous random variables in the same way. Recall the formula for the variance for a discrete distribution:

$$\text{Var}[X] = \sum_{i=1}^n (x_i - E[X])^2 \cdot P(X = x_i) = \sum_{i=1}^n (x_i - E[X])^2 \cdot p_i$$

Following the arguments we used for the expectation, we obtain the following formula for the variance:

$$\text{Var}[X] = \int_{-\infty}^{\infty} (x - E[X])^2 f(x) dx$$

# Variance

## Continuous Random Variables

Example, continuous uniform distribution on  $[0, 5]$ .  $f(x) = 1/5$  for  $x \in [0, 5]$ . Previously we found that  $E[X] = 2.5$ .

$$\begin{aligned} \text{Var}[X] &= \int_{-\infty}^{\infty} (x - E[X])^2 f(x) dx = \int_0^5 (x - 2.5)^2 \cdot 1/5 dx \\ &= 1/5 \int_0^5 (x - 2.5)^2 dx = 1/5 \left[ \frac{1}{3} (x - 2.5)^3 \right]_0^5 \\ &= 1/15 [(5 - 2.5)^3 - (0 - 2.5)^3] = 31.25/15 = 2.0833 \end{aligned}$$

# The End

Questions?