Random Variable

Sunday, February 4, 2024 9:53 AM

Random Variable

enable us to associate numerical quantities with some experiment.

Theorem:- Let E be an experiment whose outcome are a sample space U for which the probability $P(e)$ is defined for each outcome $e \in U$. A random variable is a function $X(e)$ that associate a number with each outcome.

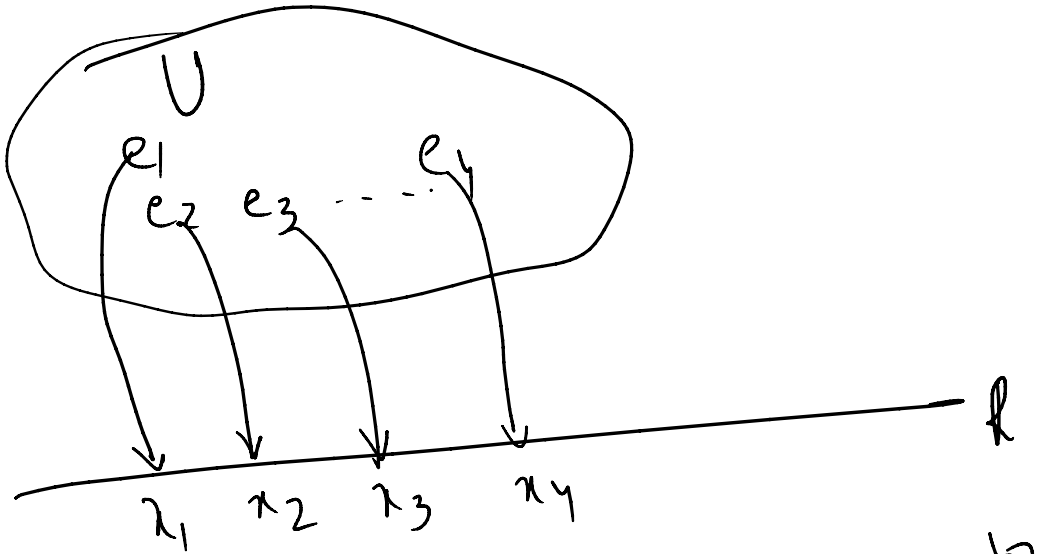
Random Process → is associated with a time instant $x(t)$ a R.V

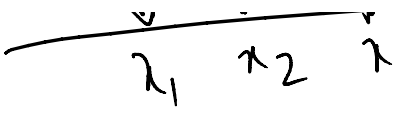
$E \rightarrow$ Toking (a) coin

$U = \{ H, T \}$

$P(H)$ –

$P(T)$ –





R.V is a fxn that maps outcomes to to number on the real line.