Section 5: Joint distributions

STA 35C - Statistical Data Science III

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Overview

Based on Chapter 5 of textbook: https://www.probabilitycourse.com/

- Contains problems with solutions, and problems without solutions.
- 1 Introduction
- 2 For discrete random variables
- 3 For continuous random variables
- 4 Covariance and correlation

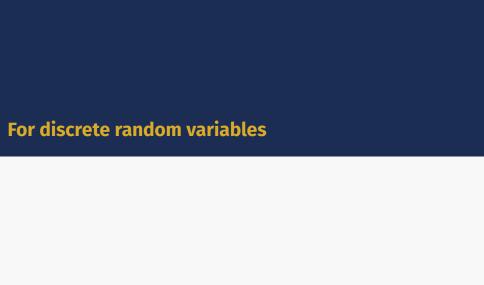
Introduction

Introduction

We are often interested in several random variables that are related to each other.

- A person's height and weight are typically related.
- A person's age and SAT score are typically related.

First we will study two random variables, but easy to extend to \geq 2 random variables.



Joint PMF

Definition: Joint probability mass function (PMF)

The joint PMF of two discrete random variables X and Y is the function f_{XY} defined as

$$f_{XY}(a,b)=P(X=a,Y=b).$$

Can be expressed as "the probability that X = a and Y = b."

■ P(X = a, Y = b) can be very different from P(X = a) P(Y = b). Consider drawing an animal from a population of orange giraffes and purple fish.

The *joint range* for X and Y is defined as

$$R_{XY} = \{(a,b) \mid f_{XY}(a,b) > 0\}.$$

■ R_{XY} is always a subset of $R_X \times R_Y$, but $R_X \times R_Y$ might have pairs that R_{XY} does not.

Marginal PMF

The joint PMF f_{XY} contains all the information regarding the distributions of X and Y. We can obtain the marginal PMF of X by

$$f_X(a) = P(X = a) = \sum_{b \in R_Y} P(X = a, Y = b) = \sum_{b \in R_Y} f_{XY}(a, b).$$

Similarly, we can obtain the *marginal PMF* of Y by

$$f_Y(b) = \sum_{a \in R_X} f_{XY}(a,b).$$

E.g. suppose we draw a student from a high school and consider their year and the math class that the student is currently taking.

Example

Consider two random variables X and Y with joint PMF

Table 5.1 Joint PMF of \boldsymbol{X} and \boldsymbol{Y} in Example 5.1

	Y = 0	Y = 1	Y=2
X = 0	$\frac{1}{6}$	$\frac{1}{4}$	$\frac{1}{8}$
X = 1	$\frac{1}{8}$	$\frac{1}{6}$	$\frac{1}{6}$

- 1. Find $P(X = 0, Y \le 1)$.
- 2. Find the marginal PMFs of X and Y.
- 3. Find P(Y = 1 | X = 0).
- 4. Are X and Y independent?

Conditional PMF

Often, we observe the value of a random variable X, and we want to update the PMF of another random variable Y whose value has not yet been observed. E.g., regression of response Y on covariate X.

Definition: Conditional probability mass function (PMF)

For two discrete random variables X and Y with respective marginal PMFs f_X and f_Y , the **conditional PMF of Y given X** is the function $f_{Y|X}$ defined as

$$f_{Y|X}(b|a) = \frac{f_{XY}(a,b)}{f_{Y}(a)}$$
, for any $a \in R_X$ and $b \in R_Y$.

Similarly (by symmetry), the conditional PMF of X given Y is the function $f_{X|Y}$ defined as

$$f_{X|Y}(a|b) = \frac{f_{XY}(a,b)}{f_{Y}(b)}$$
, for any $a \in R_X$ and $b \in R_Y$.

Conditional Expectation

Often want to find the mean of a conditional PMF.

Similar to finding a "regular" expected value, but replace PMF with the conditional PMF.

Definition: Conditional expectation

For two discrete random variables X and Y, the conditional expectation of Y given X = a is

$$E[Y\mid X=a]=\sum_{b\in R_Y}b\cdot f_{Y\mid X}(b\mid a).$$

Similarly (by symmetry), the conditional expectation of X given Y = b is

$$E[X \mid Y = b] = \sum_{a \in R_X} a \cdot f_{X|Y}(a|b).$$



Joint PDF

Definition: Joint probability density function (PDF)

Two random variables X and Y are *jointly continuous* if there exists a nonnegative function $f_{XY}: \mathbb{R}^2 \to \mathbb{R}$, such that, for any set $A \subset \mathbb{R}^2$, we have

$$P\Big((X,Y)\in A\Big)=\iint_A f_{XY}(a,b)\,\mathrm{d} a\,\mathrm{d} b.$$

The function f_{XY} is called the **joint PDF** of X and Y.

The *joint range* for *X* and *Y* is defined as

$$R_{XY} = \{(a,b) \mid f_{XY}(a,b) > 0\}.$$

Marginal PDF

The joint PDF f_{XY} contains all the information regarding the distributions of X and Y. We can obtain the marginal PDF of X by

$$f_X(a) = \int_{-\infty}^{\infty} f_{XY}(a,b) db$$
, for all a .

Similarly, we can obtain the marginal PDF of Y by

$$f_Y(b) = \int_{-\infty}^{\infty} f_{XY}(a,b) da$$
, for all b.

Conditional PDF

Definition: Conditional probability density function (PDF)

For two jointly continuous random variables X and Y with respective marginal PDFs f_X and f_Y , the conditional PDF of Y given X is the function $f_{Y|X}$ defined as

$$f_{Y|X}(b|a) = \frac{f_{XY}(a,b)}{f_{Y}(a)}$$
 for any $a \in R_X$ and $b \in R_Y$.

Similarly (by symmetry), the conditional PDF of X given Y is the function $f_{X|Y}$ defined as

$$f_{X|Y}(a|b) = \frac{f_{XY}(a,b)}{f_Y(b)}$$
 for any $a \in R_X$ and $b \in R_Y$.

Conditional expectation and variance

For these definitions, suppose X and Y are two jointly continuous random variables.

Definition: Conditional expectation

The conditional expectation of Y given X = a is

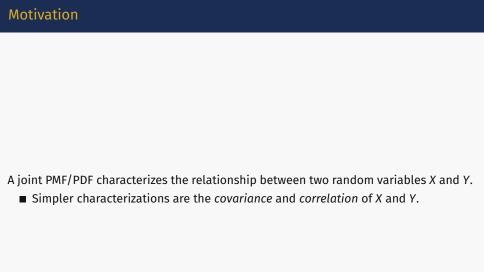
$$E[Y\mid X=a] \ = \ \int_{-\infty}^{\infty} b\cdot f_{Y\mid X}(b|a)\,\mathrm{d}b.$$

Definition: Conditional variance

The conditional variance of Y given X = a is

$$Var(Y | X = a) = E[Y^2 | X = a] - (E[Y|X = a])^2$$

Covariance and correlation



1.

Covariance

Definition 4: Covariance $Cov(\cdot, \cdot)$

Let X, Y be random variables with $E(X^2), E(Y^2) < \infty$. Then the *covariance* between X and Y is defined as

$$Cov(X,Y) := E[(X - EX)(Y - EY)]. \tag{1}$$

 \blacksquare The covariance between X and Y can also be calculated as

$$Cov(X,Y) = E(XY) - E(X)E(Y).$$
 (2)

- We say X and Y are uncorrelated if Cov(X, Y) = 0. Then X and Y have no linear relationship, and E(XY) = E(X)E(Y).
- Cov(X, Y) > o indicate a positive linear relationship between X and Y.
- \blacksquare Cov(X, Y) < 0 indicate a negative linear relationship between X and Y.
- Covariance is symmetric: Cov(X, Y) = Cov(Y, X).

From either (1) or (2), we can deduce that Cov(X,X) = Var(X).

■ In general, we can use covariance to prove/deduce many results for variance.

Correlation

Definition 5: Correlation coefficient $\rho(\cdot, \cdot)$

Let X, Y be random variables with $E(X^2), E(Y^2) < \infty$. Then, the correlation coefficient between X and Y is defined as, provided Var(X) > 0 and Var(Y) > 0,

$$\rho(X,Y) := \frac{Cov(X,Y)}{\sqrt{Var(X)}\sqrt{Var(Y)}} \in [-1,1].$$
(3)

- $\rho(X,Y) = 0 \Rightarrow$ between X and Y is no linear relationship.
- $\rho(X,Y) = -1$ (1) \Rightarrow all values of X and Y lie on a line with negative (positive) slope.
- If $\rho(X, Y)$ is close to -1 (1), there is a strong negative (positive) linear relationship between X and Y.