Oct 10th, 2017 Recall:	E E						
A diseste	Fx(a) X has a	x3 24 u colf that	is non-decression	g tends to 0	as 2-3-00	continuous fre	m the right
and is a	steer fromt	with jumps as	. 11	-	have positive proba	hilit	
$\mathcal{N}_{t}$	·	11					
	- The Sugar	To fu	•	cdf as s		(=2;].	
		<i>a</i> .		The probability dis	Cribuhen		
Diagram	stically we b	have thus for	(PCA): A S I	The C.D.F.			
			F <sub>x</sub> (x)=P[Xs				
		e prob (mans)	nete X	Continuous			
		***************************************		3,	Pater		
13k		P(oc)= P[X= +n x in rang	[2] [2]				
	6			. مان ده معدود عا	11		m & hr it la
, if	t leaves ontime	z it makes a p	profit of \$000c	and if it leave			
, if	t leaves ontine year that the p smelled	nob. of these	neght of \$10000 events are:	and if it leave			
Suy	t leaves ortime yere that the p  concelled  P[c] = 0.05	or these of these $P[>1/2 \text{ hr}]$	neget of \$10000 events are:	and if it leave P[ontine] = 0.7	o ( 1 lu late,	it also make	
Sy Q1) Fin	t leaves ontine your that the p concelled P[c] = 0.05	orob. of these  P[>12 hr.  ne. of the ran	neget of \$10000 events are:	and if it leave	o ( 1 lu late,	it also make	
Q1) Fin	t leaves ontine yose that the p  Smeelled  P[c] = 0.05  I the Prob. for  ind the C.D.F.	erob of these  P[ > 12 hr.  me of the row  of this r.v.	neght of \$10000 events are:  lete] = 0.1 ,  udom variable 1	P[ontine] = 0.7	he gain on a phy	it also make	ies \$10000 .
Q1) Fin	t leaves ontine yose that the p  Smeelled  P[c] = 0.05  I the Prob. for  ind the C.D.F.	erob of these  P[ > 12 hr.  me of the row  of this r.v.	neght of \$10000 events are:  lete] = 0.1 ,  udom variable 1	and if it leave P[ontine] = 0.7	he gain on a phy	it also make	ies \$10000 .
Q1) Fin	t leaves ontine yose that the p  Smeelled  P[c] = 0.05  I the Prob. for  ind the C.D.F.	wob of these  The sylvenia of the sounce of this r.v.  We be the	noght of \$10000 excuts are:  lete] = 0.1 ,  udom variable 1	P[ontine] = 0.7	he gain on a phy	it also make	ies \$10000 .
Suy  Q1) Fin  Q2) (In  Let a,  Clush	t leaves ontine your that the p  concelled  P[c] = 0.05  I the Prob. for  ind the (DF)	erob of these  P[ > 12 hr.  P[ > 12 hr.  The of the ran  of this r.v.  we be the 4	neght of \$10000 events are:  lete] = 0.1 ,  udom variable 1  4 possible outco	P[ontine] = 0.7	he gain on a phy	it also make	ies \$10000 .
Q1) Fin Q2) (In Let a, (Clearly	t leaves ortine yose that the p  concelled  P[c] = 0.05  I the Prob. for  ind the (.D.F.  ind the (.D.F.  X(w) = -\$5000	or there of these of the run of the run  of the run  of the run  of the run  of the $rv$ $w_4$ be the $4$ $v$ $v$ $v$ $v$ $v$ $v$ $v$	excite ase:  lete] = 0.1,  udom veriable 1  1 possible outco = 0.05	P[ontine] = 0.7	he gain on a phy	it also make	ies \$10000 .
Q1) Fin Q2) (In Let a, (Clearly	t leaves ortime  yere that the p  concelled  P[c] = 0.05  If the Prob. for  ind the (D.F)  (W2) = -\$5000  X(W2) = -\$2000  X(W3) = 10.000	orob. of these  orob. of these  orob. of these  of $P[>12 hr.  of the ren  of the ren  of the ren  of the P[\omega_1]  orogen, P[\omega_2]$	regit of \$10000 excits are:  lete] = 0.1,  undown variable 1  4 possible outco = 0.05  ] = 0.1  1-0.7	P[ontine] = 0.7  but segresants to	he gain on a phy	it also make	es \$10000.
Q1) Fin Q2) Ja Let a, Clearly	t leaves ortine  grose that the p  concelled  P[c] = 0.05  I the Prob. for  ind the (.D.F.  ind the (.D.F.  X(w <sub>2</sub> ) = -\$5000  X(w <sub>2</sub> ) = -\$2000  X(w <sub>3</sub> ) = 10,000  =X(w <sub>3</sub> ) = 10,000	orob. of these  orob. of these  orob. of these  of the row  of the	regit of \$10000  excits are:  lete] = 0.1,  udom variable of  possible outco  = 0.05  = 0.1  = 0.7  = 1-1P(var) = 0.	P[ontine] = 0.7  but segresants to	the gain on a phy	at also make	es \$10000.

10 find the Ca	If Fx(x) we need to give the prob. P[X(x) for all -0 < x < +0
To begin:	P[X6x] #n -5000 & 2 < -200
_	
+x (at)	P[X=-5000]=0.05 for -5000 (a <-2000
	P[X = -5000] + P[X = -2000] for $-2000 < x < 10000$
	-1000
	0+0.05+0.1+0.85=1 for 10000 (x < x)
ST. PEVZ.3 PE	
Suite 1[X & 2]= 1[-	00 (X < -5000 U -5000 (X < -2000 U -2000 (X < 2) = P[-∞ (X < -5000) + 1 -5000 (X < -2000)
	+P[-2000 (X < 2]=0+0.7+0.5
Some named district	fections (Y. V.S):
The Poller give	nod ditabit - cours a sa so countly
The following	Prob distributions occurs so frequently:
Discrete Ur	rfor Distribution:
Deg: Th	e r.v X is said to have a distrete uniform distrib on the numbers a, , az, , a, if
PXC	$[a_i] = P[X = a_i] = \frac{1}{N}$ for all $1 \le i \le N$
7.	re comes from the observation that the prob are spread out equally (uniformly) among $\forall a_i$ s.  ob func. looks like this $a_i \ a_2 \ o \ a_3 \ a_N$
2) the pr	ob func looks like this
	screete uniform dist is after used to model complete randomness in a discrete setting.
	rusly do not specify discrete random variables through cafe
The Bernolli I	interpretain.
The r.v >	( has a discrete Bernolli clist with parameter 0 < p < 1, if p[X=1]=P and P[X=0=1-p=
Or mor	conjustly $f_X(\alpha) = P[X=\alpha] = P(1-P)^{1-\alpha}$ for $\alpha = 0, 1$