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## discrete density function

Canonical name	DiscreteDensityFunction
Date of creation	2013-03-22 11:53:14
Last modified on	2013-03-22 11:53:14
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Last modified by	drini (3)
Numerical id	16
Author	drini (3)
Entry type	Algorithm
Classification	msc 60E99
Classification	msc 00-02
Synonym	discrete probability function
Related topic	Distribution

Let  $X$  be a discrete random variable. The function  $f_X: \mathbb{R} \rightarrow [0, 1]$  defined as  $f_X(x) = P[X = x]$  is called the *discrete probability function* of  $X$ . Sometimes the syntax  $p_X(x)$  is used, to mark the difference between this function and the continuous density function.

If  $X$  has discrete density function  $f_X(x)$ , it is said that the random variable  $X$  *has the distribution* or *is distributed*  $f_X(x)$ , and this fact is denoted as  $X \sim f_X(x)$ .

Discrete density functions are required to satisfy the following properties:

- $f_X(x) \geq 0$  for all  $x$
- $\sum_x f_X(x) = 1$