

STAT 305 D Exam 2 Topics

1. Discrete random variables (Ch. 5.1)
 - a. probability mass functions (pmf)
 - b. cumulative distribution functions (cdf)
 - c. expected value, variance, and standard deviation
 - d. special discrete random variables:
 - i. Binomial(n, p)
 - ii. Geometric(p)
 - iii. Poisson(λ)
2. Continuous random variables (Ch. 5.2)
 - a. probability density functions (pdf)
 - b. cumulative distribution functions (cdf)
 - c. quantiles
 - d. expected value, variance, and standard deviation
 - e. special continuous random variables:
 - i. Exponential(α)
 - ii. Normal(μ, σ^2)
 - iii. t_ν (Student t distribution)
 - iv. χ_ν^2 (Chisquare distribution)
 - v. F_{ν_1, ν_2} , (F distribution)
3. Joint distributions and independence (Ch. 5.4)
 - a. Joint distributions (continuous and discrete random variables)
 - b. Marginal distributions (continuous and discrete random variables)
 - c. Conditional distributions (continuous and discrete random variables)
 - d. Independence (continuous and discrete random variables)
4. Functions of several random variables (Ch. 5.5)
 - a. Distributions of functions of random variables.
 - b. Error propagation formulas for approximating the mean and variance of a function of random variables.
 - c. Expectations and variances of linear combinations.
 - d. The Central Limit Theorem