Continuou random variables

Probability density functions

Cumulative distribution functions

values

Important

distributions

Julililary

References

## **Continuous Random Variables**

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Gatsby Bridging Programme 2023



Continuou random variables

density functions Cumulativ

Cumulativ distributio functions

values

Important

distribution

Summary

 Introduce the concept and formal definition of a continuous random variable and a probability density function.

# Objectives<sup>1</sup>

Continuou: random variables

functions

distributions

values

Important

distributio

Summary

 Introduce the concept and formal definition of a continuous random variable and a probability density function.

 Learn how to find the probability that a continuous random variable falls in some interval [a, b].

Continuou random variables

density functions

distributions

values

Important

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 Introduce the concept and formal definition of a continuous random variable and a probability density function.

- Learn how to find the probability that a continuous random variable falls in some interval [a, b].
- Introduce the concept and formal definition of a cumulative distribution function of a continuous random variable.

Continuou random variables

density functions

distributions functions

values

Important

Summary

Reference

- Introduce the concept and formal definition of a continuous random variable and a probability density function.
- Learn how to find the probability that a continuous random variable falls in some interval [a, b].
- Introduce the concept and formal definition of a cumulative distribution function of a continuous random variable.
- Learn how to find the cumulative distribution function of a continuous random variable from the probability density function (and vice versa).

Continuou random variables

density functions

distributio functions

values

Important

Summary

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- Introduce the concept and formal definition of a continuous random variable and a probability density function.
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- Learn how to find the mean and variance of a continuous random variable.
- Learn how to sample a continuous random variable using the inverse transform method.
- Introduce some important probability distributions for a continuous random variable (the uniform, normal and exponential distributions).

## Discrete vs. continuous random variables

all the real numbers in an interval).

Continuous random variables

density functions

Cumulative distributions

values

Importan

distributio

Summary

Unlike discrete random variables, which can take on a finite or countable number of possible values (e.g. faces of a die or cards of a deck), continuous random variables can take on an uncountable number of possible values (e.g.

## Discrete vs. continuous random variables

Continuous random variables

functions
Cumulative

distributio functions

values

Important

Important distribution

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## Examples

- the voltage membrane potential of a cell
- the interspike interval of a neuron
- the force generated by a muscle
- the velocity of an eye movement

## Discrete vs. continuous random variables

Continuous random variables

density functions

Cumulativ distributio functions

values

Important

distribution

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## Examples

- the voltage membrane potential of a cell
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- the velocity of an eye movement

Many concepts introduced for discrete random variables (e.g. probability mass functions, cumulative distributions functions) have analogs in the continuous domain (finite sums replaced by integrals).

distributions

values

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distributi

D. C

## Definition

A random variable X is continuous if:

- 1. possible values comprise either a single interval on the number line (i.e. for some a < b, any number x between a and b is a possible value) or a union of disjoint intervals, and
- 2. P(X = c) = 0 for any number c that is a possible value of X.

# Discrete probability distributions in the limit

Continuou random variables

Probability density functions

Cumulative distributions

Expecte values

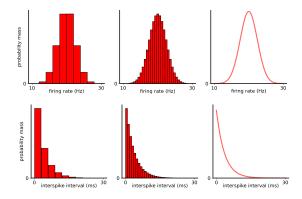
Sampli

Important distributio

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Reference

Continuous random variables can be discretised into bins to form a discrete distribution that can be viewed as a probability histogram. As the bins become narrower, the histogram approaches a smooth curve.



#### Definition

The **probability density function** (PDF) of a continuous random variable X is a function  $f_X(x)$  defined on the interval  $(-\infty, \infty)$  such that for any two numbers a and b with  $a \leq b$ ,

$$P(a \le X \le b) = \int_a^b f_X(x) dx.$$

That is, the probability that X takes on a value in the interval [a, b] is the area under the graph of the density function above this interval.

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A valid probability density function  $f_X(x)$  must have the following properties:

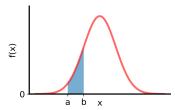
$$f_X(x) \ge 0$$
 for all  $x$  (1)

$$\int_{-\infty}^{\infty} f_X(x) dx = 1.$$
 (2)

References

The probability that a continuous random variable X takes on a value in the interval [a, b] is given by the area under the probability density function  $f_X(x)$ :

$$P(a \le X \le b) = \int_a^b f_X(x) dx$$



# Density as probability per unit of x

If  $f_X(x)$  is not the probability of x, what is it?

Continuou random variables

#### Probability density functions

Cumulativ distributio functions

values

Samplin

Important distribution

Summary

References

# Density as probability per unit of x

#### Probability density functions

If  $f_X(x)$  is not the probability of x, what is it?

The probability that X will lie in an infinitesimal interval dx about x is  $f_X(x)dx$ :

$$P(x \le X \le x + dx) = \int_{x}^{x+dx} f_X(t)dt$$
$$= f_X(x)dx$$

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$$P(x \le X \le x + dx) = \int_{x}^{x+dx} f_X(t)dt$$
$$= f_X(x)dx$$

Thus, density is probability per unit of x (rate of probability accumulation):

$$\frac{P(x \le X \le x + dx)}{dx} = f_X(x)$$

# Each possible value has zero probability

Continuoi random variables

#### Probability density functions

Cumulativ distributio functions

values

Samplir

distribution

Summary

References

The probability that X takes on a particular value a is 0, as

$$P(X = a) = \int_{a}^{a} f_{X}(x)dx$$
$$= \lim_{\epsilon \to 0} \int_{a-\epsilon}^{a+\epsilon} f_{X}(x)dx$$
$$= 0.$$

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$$= 0.$$

This implies that probabilities don't depend on interval end points:

$$P(a \le X \le b) = P(a < X < b) = P(a < X \le b) = P(a \le X < b),$$
  
as  $P(X = a) = P(X = b) = 0.$ 

### The cumulative distribution function

Continuous random variables

density functions

Cumulative distribution functions

values

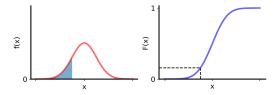
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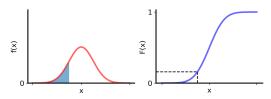
Summar

References

The cumulative distribution function (CDF)  $F_X(x)$  is the area under the probability density function  $f_X(x)$  to the left of x.



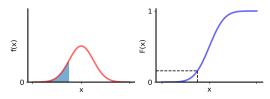
The cumulative distribution function (CDF)  $F_X(x)$  is the area under the probability density function  $f_X(x)$  to the left of x.



The CDF  $F_X(x)$  has the following properties:

- a.  $F_X(x)$  is a non-decreasing (monotonic) function of x
- b.  $\lim_{x \to -\infty} F_X(x) = 0$  and  $\lim_{x \to \infty} F_X(x) = 1$ .

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- b.  $\lim_{x \to -\infty} F_X(x) = 0$  and  $\lim_{x \to \infty} F_X(x) = 1$ .

Collectively, a. and b. imply that  $F_X : \mathbb{R} \mapsto [0,1]$ .

## The cumulative distribution function

Continuous random variables

density functions

Cumulative distribution functions

Expecte values

Sampling

Important distribution

Summary

References

#### Definition

Let X be a continuous random variable with probability density function  $f_X(x)$ , then the **cumulative distribution function**  $F_X(x)$  is defined as

$$F_X(x) = P(X \le x)$$
$$= \int_{-\infty}^x f_X(t) dt.$$

# Computing probabilities using the CDF

Continuou random variables

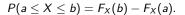
Probability density functions

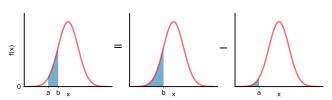
Cumulative distribution functions

values

Important

Summar





# Computing probabilities using the CDF

Continuous random variables

Probability density

Cumulative distribution functions

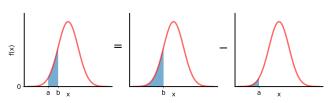
values

Important

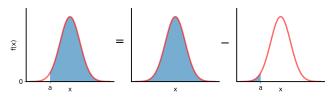
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Summary

$$P(a \le X \le b) = F_X(b) - F_X(a).$$



$$P(X > a) = F_X(\infty) - F_X(a)$$
  
= 1 - F\_X(a).



# Obtaining the PDF from the CDF

Continuou random variables

functions

Cumulative

Cumulative distribution functions

values

Important

Summary

References

How would you obtain the PDF from the CDF?

# Obtaining the PDF from the CDF

Continuou random variables

functions

Cumulative

Cumulative distribution functions

values

. .

distribution

Summar

References

How would you obtain the PDF from the CDF?

The CDF is the integral of the PDF, and so the PDF is the derivative of the CDF.

# Obtaining the PDF from the CDF

Continuou random variables

density functions

Cumulative distribution functions

values

Samplin

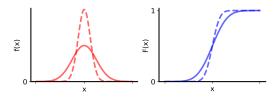
distribution

Summary

References

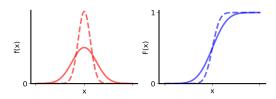
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How would you obtain the PDF from the CDF?

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At every x at which the derivative  $\frac{\delta F_X(x)}{\delta x}$  exists,  $\frac{\delta F_X(x)}{\delta x} = f_X(x)$ .

Continuo random variables

density functions Cumulative

Cumulative distribution functions

Expecte values

Sampling

Important distribution

Summar

D-f----

#### Definition

A continuous random variable X is said to have a **uniform distribution** on the interval [a,b] if the PDF of X is

$$f_X(x; a, b) = \begin{cases} \frac{1}{b-a} & \text{if } a \leq x \leq b \\ 0 & \text{otherwise,} \end{cases}$$

and the CDF of X is

$$F_X(x; a, b) = \begin{cases} 0 & \text{if } x < a \\ \frac{x-a}{b-a} & \text{if } a \le x \le b \\ 1 & \text{if } x > b. \end{cases}$$

When X has a uniform distribution on [a, b], we write this as  $X \sim U(a, b)$ .

# Example: the uniform distribution

Cumulative distribution functions

### Definition

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$$f_X(x; a, b) = \begin{cases} \frac{1}{b-a} & \text{if } a \leq x \leq b \\ 0 & \text{otherwise,} \end{cases}$$

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When X has a uniform distribution on [a, b], we write this as  $X \sim U(a, b)$ .

### Example

When  $X \sim U(a, b)$ , for a < x < b:

$$\frac{\delta F_X(x)}{\delta x} = \frac{\delta}{\delta x} \left( \frac{x - a}{b - a} \right) = \frac{1}{b - a} = f_X(x)$$

## Percentiles of a continuous distribution

Continuou random variables

density functions

Cumulative distribution functions

values

Samplir

distributio

Summar

Reference

#### Definition

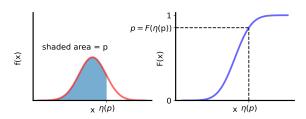
Let p be a number between 0 and 1. The **(100**p**)th percentile** of the distribution of a continuous random variable X, denoted by  $\eta(p)$ , is defined by

$$p = F_X(\eta(p)) = \int_{-\infty}^{\eta(p)} f_X(x) dx$$

### Definition

Let p be a number between 0 and 1. The **(100**p**)th percentile** of the distribution of a continuous random variable X, denoted by  $\eta(p)$ , is defined by

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Probability density functions

Cumulative distribution functions

Expecte values

Samplin

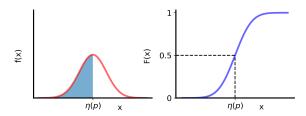
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## Definition

The **median** of a continuous distribution, denoted by  $\tilde{\mu}$ , is the 50th percentile, so  $\tilde{\mu}$  satisfies  $F_X(\tilde{\mu})=0.5$ . That is, half the are area under the probability density function is to the left of  $\tilde{\mu}$  and half is to the right of  $\tilde{\mu}$ .



# Example: the exponential distribution

Continuo random variables

density functions

Cumulative distribution functions

Expecte values

Sampling

distributio

Summa

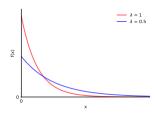
Reference

#### Definition

A random variable X is said to have an **exponential distribution** on the interval  $[0, \infty)$  if the PDF of X is:

$$f_X(x;\lambda) = \begin{cases} \lambda e^{-\lambda x} & \text{if } x \ge 0 \\ 0 & \text{otherwise,} \end{cases}$$

where  $\lambda > 0$  is a rate parameter that governs the rate of decay of  $f_X(x)$ . When X has an exponential distribution with parameter  $\lambda$ , we write  $X \sim \operatorname{Exp}(\lambda)$ .



# Example: the exponential distribution

Continuou: random variables

density functions Cumulative

Cumulative distribution functions

values

Importan

distribution

Summar

Deferences

## Example

Reference

## Example

$$p = \int_0^{\eta(p)} \lambda e^{-\lambda x} dx$$

## Example

$$p = \int_0^{\eta(p)} \lambda e^{-\lambda x} dx$$
$$= -e^{-\lambda x} \Big|_0^{\eta(p)}$$

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## Example

$$p = \int_0^{\eta(\rho)} \lambda e^{-\lambda x} dx$$
$$= -e^{-\lambda x} \Big|_0^{\eta(\rho)}$$
$$= 1 - e^{-\lambda \eta(\rho)}.$$

## Example

Write down the formula for the (100p)th percentile of the distribution of  $X \sim \text{Exp}(\lambda)$ , and use it to find the median of X.

$$p = \int_0^{\eta(\rho)} \lambda e^{-\lambda x} dx$$
$$= -e^{-\lambda x} \Big|_0^{\eta(\rho)}$$
$$= 1 - e^{-\lambda \eta(\rho)}.$$

Therefore,

$$\eta(p) = -\frac{\log(1-p)}{\lambda}$$

## Example

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$$p = \int_0^{\eta(p)} \lambda e^{-\lambda x} dx$$
$$= -e^{-\lambda x} \Big|_0^{\eta(p)}$$
$$= 1 - e^{-\lambda \eta(p)}.$$

Therefore,

$$\eta(p) = -rac{\log(1-p)}{\lambda}$$

and

$$\eta(0.5) = -\frac{\log(0.5)}{\lambda}.$$

# Expected value of a function of a continuous random variable

Continuou random variables

density functions

Cumulativ distributio functions

Expected values

Sampli

distribution

Summar

References

The expected value (mean) of a continuous random variable X is:

$$\mathbb{E}[X] = \int_{-\infty}^{\infty} x f_X(x) dx.$$

# Expected value of a function of a continuous random variable

Continuou random variables

density functions

Cumulativ distributio functions

Expected values

Important

Summar

References

The expected value (mean) of a continuous random variable X is:

$$\mathbb{E}[X] = \int_{-\infty}^{\infty} x f_X(x) dx.$$

The expected value of a function g(x) of X is:

$$\mathbb{E}[g(X)] = \int_{-\infty}^{\infty} g(x) f_X(x) dx.$$

# Expected value of a function of a continuous random variable

Continuou: random variables

functions
Cumulativ

distributions functions

values Sampling

Important

Summar

Reference

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$$\mathbb{E}[g(X)] = \int_{-\infty}^{\infty} g(x) f_X(x) dx.$$

The variance of X is:

$$Var[X] = \int_{-\infty}^{\infty} (x - \mathbb{E}[X])^2 f_X(x) dx$$
$$= \mathbb{E}[(x - \mathbb{E}[X])^2]$$
$$= \mathbb{E}[X^2] - \mathbb{E}[X]^2.$$

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## Example

When  $X \sim \mathrm{U}(a,b)$ , the expected value of X is:

$$\mathbb{E}[X] = \int_{a}^{b} x \frac{1}{b-a} dx$$

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## Example

When  $X \sim U(a, b)$ , the expected value of X is:

$$\mathbb{E}[X] = \int_{a}^{b} x \frac{1}{b-a} dx$$
$$= \frac{b^{2} - a^{2}}{2(b-a)}$$

References

## Example

When  $X \sim U(a, b)$ , the expected value of X is:

$$\mathbb{E}[X] = \int_{a}^{b} x \frac{1}{b-a} dx$$
$$= \frac{b^{2} - a^{2}}{2(b-a)}$$
$$= \frac{a+b}{2},$$

Cumulativ distributio functions

Expected values

Imports

distributio

Summar

References

## Example

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$$= \frac{a+b}{2},$$

and the variance of X is:

$$Var[X] = \int_{a}^{b} x^{2} \frac{1}{b-a} dx - \left(\frac{a+b}{2}\right)^{2}$$

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$$\mathbb{E}[X] = \int_{a}^{b} x \frac{1}{b-a} dx$$
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and the variance of X is:

$$Var[X] = \int_{a}^{b} x^{2} \frac{1}{b-a} dx - \left(\frac{a+b}{2}\right)^{2}$$
$$= \frac{b^{3} - a^{3}}{3(b-a)} - \left(\frac{a+b}{2}\right)^{2}$$

Cumulative distribution functions

Expected values

Jampin

distributio

Summai

D (

## Example

When  $X \sim U(a, b)$ , the expected value of X is:

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$$= \frac{a+b}{2},$$

and the variance of X is:

$$Var[X] = \int_{a}^{b} x^{2} \frac{1}{b-a} dx - \left(\frac{a+b}{2}\right)^{2}$$
$$= \frac{b^{3} - a^{3}}{3(b-a)} - \left(\frac{a+b}{2}\right)^{2}$$
$$= \frac{(b-a)^{2}}{12}.$$

Continuou random variables

Probability density functions

Cumulation distribution functions

values

Sampling

#### . .

distribution

Summary

References

#### **Theorem**

Suppose X is a continuous random variable having PDF  $f_X(x)$  and CDF  $F_X(x)$ , and suppose further that  $f_X(x)>0$  on an interval (a,b) and  $f_X(x)=0$  otherwise. Then, if  $U\sim \mathrm{U}\left(0,1\right)$ , the random variable  $Y=F_X^{-1}(U)$  has the same distribution as X, that is its CDF  $F_Y$  satisfies  $F_Y(y)=F_X(y)$  for all y.

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#### Proof.

$$F_Y(y) = P(Y \leq y)$$

Continuou random variables

density function

distributio functions

values

Sampling

Importan

Summary

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#### **Theorem**

Suppose X is a continuous random variable having PDF  $f_X(x)$  and CDF  $F_X(x)$ , and suppose further that  $f_X(x) > 0$  on an interval (a,b) and  $f_X(x) = 0$  otherwise. Then, if  $U \sim \mathrm{U}(0,1)$ , the random variable  $Y = F_X^{-1}(U)$  has the same distribution as X, that is its CDF  $F_Y$  satisfies  $F_Y(y) = F_X(y)$  for all y.

#### Proof.

$$F_Y(y) = P(Y \le y)$$
  
=  $P(F_X^{-1}(U) \le y)$ 

Continuou random variables

density function

distribution functions

values

Sampling

distributi

Summary

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Suppose X is a continuous random variable having PDF  $f_X(x)$  and CDF  $F_X(x)$ , and suppose further that  $f_X(x) > 0$  on an interval (a,b) and  $f_X(x) = 0$  otherwise. Then, if  $U \sim \mathrm{U}(0,1)$ , the random variable  $Y = F_X^{-1}(U)$  has the same distribution as X, that is its CDF  $F_Y$  satisfies  $F_Y(y) = F_X(y)$  for all y.

### Proof.

Theorem

$$F_Y(y) = P(Y \le y)$$
  
=  $P(F_X^{-1}(U) \le y)$   
=  $P(F_X(F_X^{-1}(U)) \le F_X(y))$ 

Sampling

#### Theorem

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=  $P(U \le F_X(y))$ 

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$$= P(F_{X}(F_{X}^{-1}(U)) \le F_{X}(y))$$

$$= P(U \le F_{X}(y))$$

$$= F_{X}(y). \quad \Box$$

Continuoi andom variables

density function

distributio functions

values

Sampling

distributi

Summary

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=  $F_X(y)$ .  $\square$ 

This proof makes use of the fact that

- $F_X$  is strictly increasing on (a, b), and
- $P(U \le F_X(y)) = F_X(y)$  when  $U \sim U(0,1)$ .

## The inverse transform method

Continuou random variables

functions Cumulative

distributio functions

values

#### Sampling

Important distribution

Summary

References

The probability integral transform forms the basis of the inverse transform method, a procedure for sampling a continuous random variable given the inverse of its cumulative distribution function.

## The inverse transform method

Continuou random variables

Cumulativ

values

Sampling

Important

Summary

The probability integral transform forms the basis of the inverse transform method, a procedure for sampling a continuous random variable given the inverse of its cumulative distribution function.

# $\label{eq:Algorithm} \textbf{Algorithm} \ \ \textbf{The inverse transform method}$

Sample 
$$u \sim U(0,1)$$
  
Let  $x = F_x^{-1}(u)$ 

Important

The probability integral transform forms the basis of the inverse transform method, a procedure for sampling a continuous random variable given the inverse of its cumulative distribution function.

# Algorithm The inverse transform method

Sample  $u \sim U(0,1)$ 

Let  $x = F_X^{-1}(u)$ 

The inverse transform method draws samples that are distributed as the cumulative distribution function  $F_X$ .

# Example: the exponential distribution

Continuou random variables

density functions

Cumulative distribution functions

values

Sampling

Important distribution

Summary

D-f----

# Example

When  $X \sim \operatorname{Exp}(\lambda)$ , for  $x \geq 0$ , the PDF of X is

$$f_X(x) = \lambda e^{-\lambda x},$$

Reference

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$$F_X(x)=1-e^{-\lambda x}=u,$$

Continuo random variables

density functions Cumulative

Cumulativ distributio functions

values

Sampling

Important distribution

Summary

References

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and the inverse of the CDF of X is:

$$F_X^{-1}(u) = -\frac{\log(1-u)}{\lambda} = x.$$

Deference

## Example

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the CDF of X is:

$$F_X(x) = 1 - e^{-\lambda x} = u,$$

and the inverse of the CDF of X is:

$$F_X^{-1}(u) = -\frac{\log(1-u)}{\lambda} = x.$$

 $\begin{tabular}{ll} \textbf{Algorithm} & The inverse transform method for the exponential distribution \\ \end{tabular}$ 

Sample  $u \sim U(0,1)$ 

Let 
$$x = -\frac{\log(1-u)}{\lambda}$$

# The normal distribution ('bell-shaped curve')

Continuou random variables

density functions

Cumulative distribution functions

values

Important

distributions

Summar

Reference

#### Definition

A continuous random variable X has a **normal distribution** with parameters  $\mu$  and  $\sigma$  (or  $\sigma^2$ ), where  $-\infty < \mu < \infty$  and  $0 < \sigma$ , if the probability density function of X is:

$$f_X(x; \mu, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2} - \infty < x < \infty$$

# The normal distribution ('bell-shaped curve')

Continuou random variables

density functions

Cumulative distribution functions

Expect values

Sampling

Important distributions

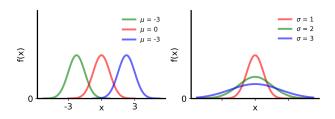
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Continuou random variables

Probabi density function

Cumulative distribution functions

Expecte values

Samplin

Important distributions

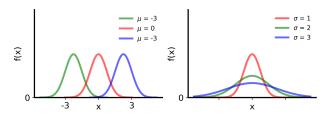
Summary

D-f----

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The normal distribution is the most important distribution in all of probability theory. It is ubiquitous in statistical analysis (see central limit theorem).

## Linear transformation of a normal random variable

Continuou random variables

Probabili density functions

Cumulative distribution functions

Expected

Samplin

Important distributions

Summary

References

## Claim

If X is normally distributed with parameters  $\mu$  and  $\sigma$ , then Y = aX + b is normally distributed with parameters  $a\mu + b$  and  $a\sigma$ .

## Linear transformation of a normal random variable

random variables

Probabili density functions

Cumulativo distribution functions

values

Important distributions

Summar

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### Claim

If X is normally distributed with parameters  $\mu$  and  $\sigma$ , then Y = aX + b is normally distributed with parameters  $a\mu + b$  and  $a\sigma$ .

#### Proof.

Let  $F_Y$  denote the CDF of Y = aX + b, then

$$F_Y(x) = P(aX + b \le x)$$

## Linear transformation of a normal random variable

Continuo random variables

Probabili density functions

Cumulative distribution functions

values

Samplin

Important distributions

Summar

Reference

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If X is normally distributed with parameters  $\mu$  and  $\sigma$ , then Y = aX + b is normally distributed with parameters  $a\mu + b$  and  $a\sigma$ .

### Proof.

Let  $F_Y$  denote the CDF of Y = aX + b, then

$$F_Y(x) = P(aX + b \le x)$$
  
=  $P(X \le (x - b)/a)$ 

Continuo random variables

density functions

Cumulativo distribution functions

values

Samping

Important distributions

Summary

Reference

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=  $F_X((x - b)/a)$ ,

where  $F_X$  is the CDF of X.

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$$f_Y(x) = \frac{1}{a} f_X((x-b)/a)$$

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$$f_Y(x) = \frac{1}{a} f_X((x-b)/a)$$
$$= \frac{1}{a\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-b}{a}-\mu\right)^2}$$

D-f----

#### Claim

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$$f_Y(x) = \frac{1}{a} f_X((x-b)/a)$$

$$= \frac{1}{a\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-b}{a}-\mu\right)^2}$$

$$= \frac{1}{a\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-(a\mu+b)}{a\sigma}\right)^2}.$$

## The standard normal random variable

Continuo random variables

density functions

Cumulativ distributio functions

values

Important distributions

Summar

Reference

When X is a normal random variable with parameters  $\mu$  and  $\sigma$ , the computation of  $P(a \le X \le b)$  requires evaluating

$$\int_a^b \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2} dx.$$

## The standard normal random variable

Continuo random variables

density functions

Cumulativ distributio functions

values

Important distributions

Summary

Reference

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This cannot be calculated in closed form.

However, for  $\mu=0$  and  $\sigma=1$ , this integral has been approximated and tabulated for certain values of a and b. This table can also be used to compute probabilities for any other values of  $\mu$  and  $\sigma$ .

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#### Definition

The normal distribution with parameter values  $\mu=0$  and  $\sigma=1$  is called the **standard normal distribution**. A random variable Z having a standard normal distribution is called a **standard normal random variable** and has probability density function given by

$$f_Z(z;0,1)=\frac{1}{\sqrt{2\pi}}e^{-\frac{1}{2}z^2}.$$

# Tabulated CDF of the standard normal distribution

Continuou random variables

Probability density

Cumulative distribution functions

Expecte

Samping

Important distributions

Summary

References

TABLE C 1. ADEA	THE PROPERTY OF THE	E STANDARD NORMAI	CLIDVE TO THE LEET OF Y

X	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

# Standardising a normal random variable

Continuous random variables

density functions

Cumulation distribution functions

values

Samplin

Important distributions

Summary

References

Probabilities involving a nonstandard normal random variable are computed by standardising.

# Standardising a normal random variable

Continuou random variables

Probability density functions

Cumulative distributions

Expecte values

Sampling

Important distributions

Summary

Probabilities involving a nonstandard normal random variable are computed by standardising.

### Proposition

If X has a normal distribution with mean  $\mu$  and standard deviation  $\sigma$ , then the standardised variable  $Z=(X-\mu)/\sigma$  has a standard normal distribution. Thus

$$P(a \le X \le b) = P\left(\frac{a-\mu}{\sigma} \le Z \le \frac{b-\mu}{\sigma}\right)$$
$$= \Phi\left(\frac{b-\mu}{\sigma}\right) - \Phi\left(\frac{a-\mu}{\sigma}\right),$$

where  $\Phi$  is the cumulative distribution function of a standard normal random variable.

# Approximating the binomial and Poisson distributions

Continuous random variables

density functions

Cumulative distribution functions

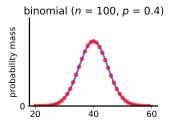
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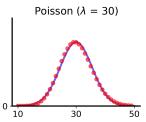
Important

distributions

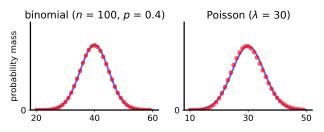
Summary

The binomial and Poisson distributions are approximately normal for large n or large  $\lambda$ .



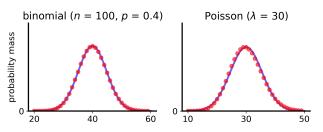


The binomial and Poisson distributions are approximately normal for large n or large  $\lambda$ .



For the binomial with parameters n and p,  $\mu=np$  and  $\sigma=\sqrt{np(1-p)}$ , and for the Poisson with parameter  $\lambda$ ,  $\mu=\lambda$  and  $\sigma=\sqrt{\lambda}$ .

The binomial and Poisson distributions are approximately normal for large n or large  $\lambda$ .



For the binomial with parameters n and p,  $\mu=np$  and  $\sigma=\sqrt{np(1-p)}$ , and for the Poisson with parameter  $\lambda$ ,  $\mu=\lambda$  and  $\sigma=\sqrt{\lambda}$ .

These approximations are a great convenience, especially in conjunction with the '68%-95% rule'.

# The exponential distribution: memorylessness

Continuou random variables

density functions

Cumulative distribution functions

values

Important distributions

Summar

References

#### Theorem

A random variable X satisfies  $X \sim \operatorname{Exp}(\lambda)$  for some  $\lambda > 0$  if for all positive t and h the following equation is satisfied:

$$P(X > t + h|X > t) = P(X > h),$$

that is, if X is memoryless.

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$$P(X > t + h|X > t) = \frac{P(X > t + h, X > t)}{P(X > t)}$$

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Continuo random variables

density functions

Cumulative distribution functions

values

Important

distributions

Summary

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$$P(X > t + h|X > t) = \frac{P(X > t + h, X > t)}{P(X > t)}$$
$$= \frac{P(X > t + h)}{P(X > t)}$$
$$= \frac{e^{-\lambda(t+h)}}{e^{-\lambda t}}$$

Deferences

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Continuou random variables

Probabili density functions

Cumulative distribution functions

values

.....

Important distributions

Summary

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$$= \frac{P(X > t + h)}{P(X > t)}$$

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$$= e^{-\lambda h}$$

$$= P(X > h).$$

Continuou random variables

density functions Cumulativ

Cumulativ distributio functions

values

Important

distributio

Summary

 Introduced the concept and formal definition of a continuous random variable and a probability density function.

Summary

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- Learnt how to find the probability that a continuous random variable falls in some interval [a, b].

Continuou random variables

density functions

distributions functions

values

Important

Summary

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Continuou random variables

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- Learnt how to sample a continuous random variable using the inverse transform method.
- Introduced some important probability distributions for a continuous random variable (the uniform, normal and exponential distributions).

References

This lecture was based on the following textbooks:

- 1. Ross, S. (2010). A first course in probability. Pearson.
- 2. Kass, R. E., Eden, U. T., & Brown, E. N. (2014). Analysis of neural data (Vol. 491). New York: Springer.
- 3. Devore, J. L. (2011). Probability and Statistics for Engineering and the Sciences. Cengage learning.

Problems (with solutions) can be found in Chapter 5 of A first course In probability.