Definition:

Täthetsfunktionen $f_X(x)$

$$\int_a^b f_X(x)\,dx = P(a < X \leq b)$$
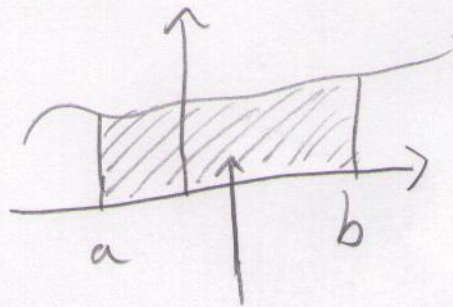
$$P(a < X \leq b)$$

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

$$f_X(x) = \frac{d}{dx} F_X(x)$$