

CS 107, Probability, Spring 2019

Lecture 18

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AUA

27 February 2019

- Random Variables



Figure: This is Rook



Figure: This is Rock

Random Variables, prelude

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- its Outcomes;
- its Sample Space Ω ;
- some Events $A, B \subset \Omega$;
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In many cases, we are interested not exactly in the outcomes, but in some numerical value depending on the outcome.

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Remark: From this point on, we will denote by capital letters X, Y, Z Random Variables, and x, y, z will denote their particular values.

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- Z = The number of air molecules exhaled when reading this sentence is a r.v.

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Remark: One of the great advantages of r.v. is that we do not need to specify the Sample Space! We just forget about the Sample Space, and work with the values of the r.v.

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Of course, no! Instead, we can ask to calculate the Probability that the persons age is 20.1, i.e., $\mathbb{P}(X(\omega) = 20.1)$ or the Probability that the age is less than 25, i.e., $\mathbb{P}(X < 25)$.

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is an Event, so we can calculate the Probability $\mathbb{P}(X \in A)$, which is the shorthand of $\mathbb{P}(\{\omega \in \Omega : X(\omega) \in A\})$.

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is an Event, so we can calculate the Probability $\mathbb{P}(X \in A)$, which is the shorthand of $\mathbb{P}(\{\omega \in \Omega : X(\omega) \in A\})$. Say, if Y is a r.v., then we can calculate $\mathbb{P}(Y < 5)$, $\mathbb{P}(Y = 4)$, $\mathbb{P}(0 \leq Y < 100)$, $\mathbb{P}(|Y| > 2)$, $\mathbb{P}(\tan(Y) < 0.3)$ etc.

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It is a remarkable fact that it is enough to be able to calculate all probabilities of type $\mathbb{P}(X \in (-\infty, x])$, for any $x \in \mathbb{R}$. In that case, we will be able to calculate the above Probability for any A .

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Later we will meet a lot this kind of calculations.