Pre-class preparation

Please read the following textbook sections from Blitzstein and Hwang's *Introduction to Probability* (second edition) OR watched the indicated video from Blitzstein's Math 110 YouTube channel:

- Textbook: Sections 6.1-6.3
 - For section 6.1, you can skim/ignore Theorem 6.1.4 and its proof, and jump to the text below Figure 6.2 on page 270.
 - For Section 6.3, just read until the end of Definition 6.3.1 (Sample moments) on page 276.
- Video: There aren't any lecture videos covering moments. Instead, read the sections listed above

Objectives

By the end of the day's class, students should be able to do the following:

- Identify the relative locations of the mean, median, and mode of a random variable based on a graph of the PDF/PMF.
- Describe circumstances where each of the mean, median, and mode is the most appropriate measure of central tendency of a variable.
- Compare the relative skew and spread of a variable based both on a description and the graph of its PDF/PMF.
- State the definition of the *n*th moment, the *n*th central moment, and the *n*th standardized moment of a random variable.
- Give examples of symmetric and asymmetric random variables.
- Explain what variance, skew, and kurtosis measure.
- Provide the definition of the k-th sample moment.

Reflection Questions

Please submit your answers to the following questions to the corresponding Canvas assignment by 7:45AM:

1. In two sentences or less, summarize what the *skew* and the *kurtosis* of a random variable tell you about the shape of its distribution.

- 2. Are there any random variables with the property that every **even** central moment is 0? If so, give an example. If not, explain why not.
- 3. Based on Figure 6.4 in section 6.1, which distribution to you suspect has higher kurtosis, the standard Normal random variable or the scaled t_3 distribution?
- 4. (Optional) Is there anything from the pre-class preparation that you have questions about? What topics would you like would you like some more clarification on?