

MAT434: Theory of Mathematical Statistics

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2.3 Functions of a Random Variable

Proposition C

Proposition

Let $Z = F(X)$; then Z has a uniform distribution of $[0, 1]$.

Proof:

Proposition D

Proposition

Let U be uniform on $[0, 1]$, and let $X = F^{-1}(U)$. Then the cdf of X is F .

Proof: