



CUMULATIVE DISTRIBUTION FUNCTION FROM DENSITY

Why

The density of a random variable determines the cumulative distribution function.

Result

PROPOSITION 1. *A probability density function of a random variable, if it exists, characterizes the cumulative distribution function.*

Proof. Let (X, \mathcal{A}, μ) be a probability space. Let f be a real-valued random variable on X . Let λ denote the cover length. Let g be a probability density of f : Then:

$$\begin{aligned} F_f(t) &= \mu(\{x \in X \mid f(x) \in (-\infty, t]\}) \\ &= \int_{(-\infty, t]} g d\lambda. \end{aligned}$$

□

