

3 Discrete Random Variables

We need good data and good statistical thinking in order to make good predictions.

3.1 Random variables

It is better to define a random variable as a *function* mapping the sample space to the real line.

Definition of Random Variable:

Given an experiment with sample space \mathcal{S} , a *random variable* is a function from the sample space \mathcal{S} to the real numbers \mathbb{R}