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 S, a *random variable* is a function from the sample space S to the real numbers $\mathbb{R}$.

A random variable X assigns a numerical value $X(s)$ to each possible outcome s of the experiment. The randomness comes from the fact that we have **a random experiment** the mapping itself is **deterministic**.

Example: coin tosses

We toss a fair coin twice. The sample space $S = HH, HT, TH, TT$.

Some random variables on this space:

- X is the number of Heads. So $X(HH) = 2, X(TH) = X(HT) = 1, X(TT) = 0$;
- Y is the number of Tails. $Y = 2 - X$ or $Y(s) = 2 - X(s) \forall s$;
- I is 1 is the first toss lands Heads and 0 otherwise. This is an example of *indicator random variable*.

We also can encode sample space as $(1,1),(1,0),(0,1),(0,0)$. Then we can give explicit formulas for X, Y, I :

$$X(s_1, s_2) = s_1 + s_2, Y(s_1, s_2) = 2 - s_1 - s_2, I(s_1, s_2) = s_1$$

After we perform the experiment and the outcome s has been realized, the random variable *crystallizes* into the numerical value $X(s)$.

3.2 Distributions and probability mass functions

X is said to be **discrete** if there is a finite list of values $a_1, a_2, \ldots$ such that $P(X = a_j \ for \ some \ j) = 1.$ If X is a discrete, then set of values x such that $P(X = x) > 0$ is called the **support** of X.

In contrast, a *continuous* RV can take on any real value in an interval (possibly even the entire real line);

It is also possible to have an RV that is a *hybrid* of discrete and continuous.

The *distribution* of a RV specifies (for example) the probabilities of all events associated with the random value, such as the probability of it equaling 3 and the probability of it being at least 110.

For a discrete RV, the most natural way to do so is with a **probability mass function (PMF)**:

PMF of discrete RV X is the function p_X given by $p_X(x) = P(X = x)$. If x not in support of X, $p_X(x) = 0$. $X = x$ denotes as an *event*, all outcomes s to which X assigns to the number x.

PMF example:

Two fair coin tosses. RV: X, the number of Heads:

$$p_X(0) = P(X = 0) = 1/4$$

$$p_X(1) = P(X = 1) = 1/2$$

$$p_X(2) = P(X = 2) = 1/4$$

Properties of a valid PMF:

X is a discrete RV with support $x_1, x_2, \ldots$

The PMF p_X of X must satisfy following criteria:

- Nonnegative $p_X(x) > 0$ if $x = x_j$ for some j and $p_X(x) = 0$ otherwise;
- Sums to 1: $\sum_{j=1}^{\infty} p_X(x_j) = 1$

Example: Poisson Distribution

An RV X has the Poisson distribution with parameter λ where $\lambda > 0$ if PMF of X:

$$P(X = k) = \frac{e^{-\lambda}\lambda^k}{k!}, k = 0, 1, 2...$$

The Poisson also arises through the Poisson process, a model that is used in a wide variety of problems in which events occur at random points in time.