

Densities in two and more dimensions

Two dimensions

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positivity: $p(x, y) \geq 0$

normalisation: $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} p(x, y) dy dx = 1$

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$$\frac{\text{mass}}{\text{area}} \times \text{area} = \text{mass}$$

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Two-dimensional density: $p(x, y) \geq 0$

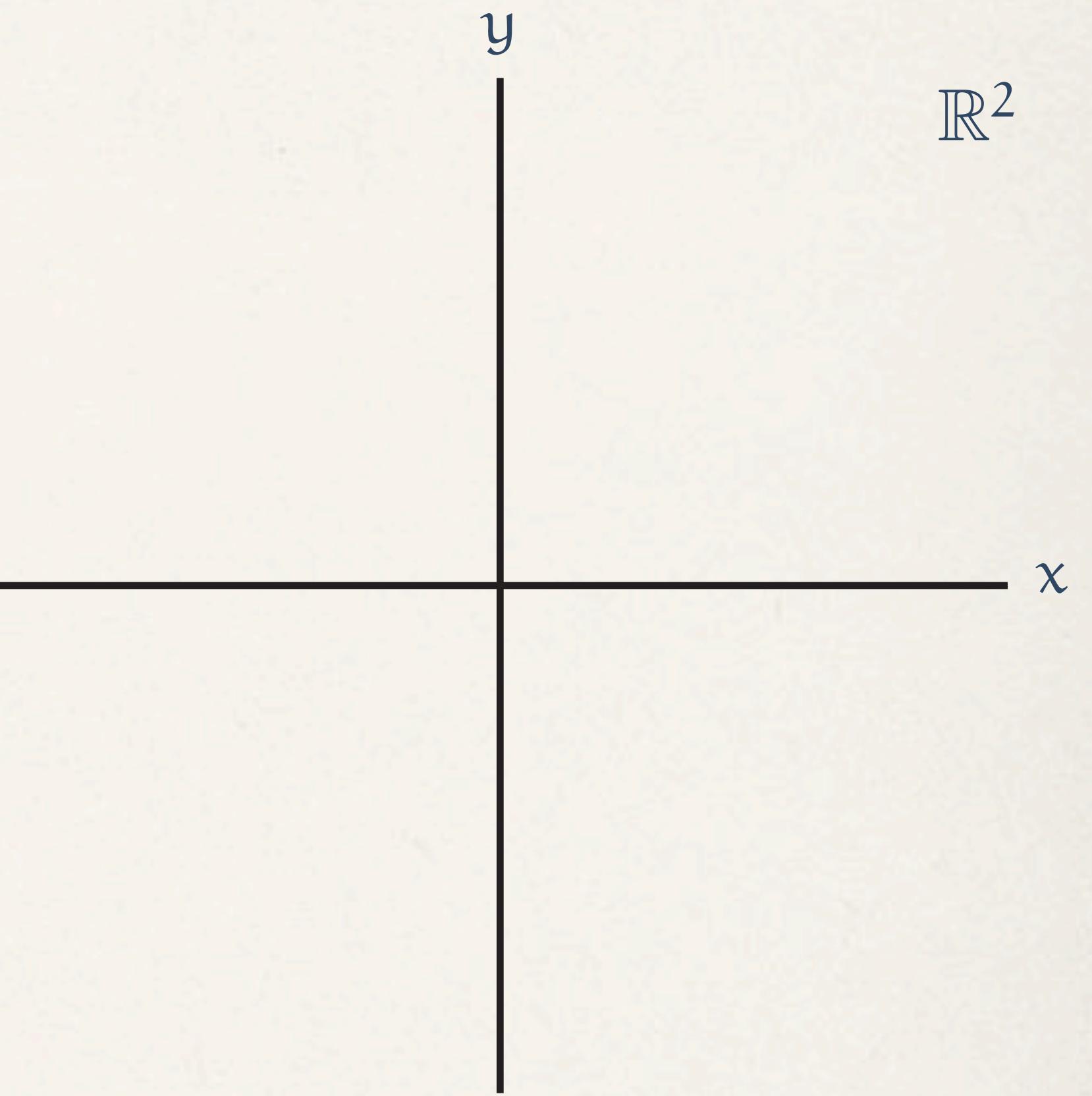
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Euclidean plane sample space:

$$\Omega = \mathbb{R}^2 := \{ (x, y) : -\infty < x, y < \infty \}$$



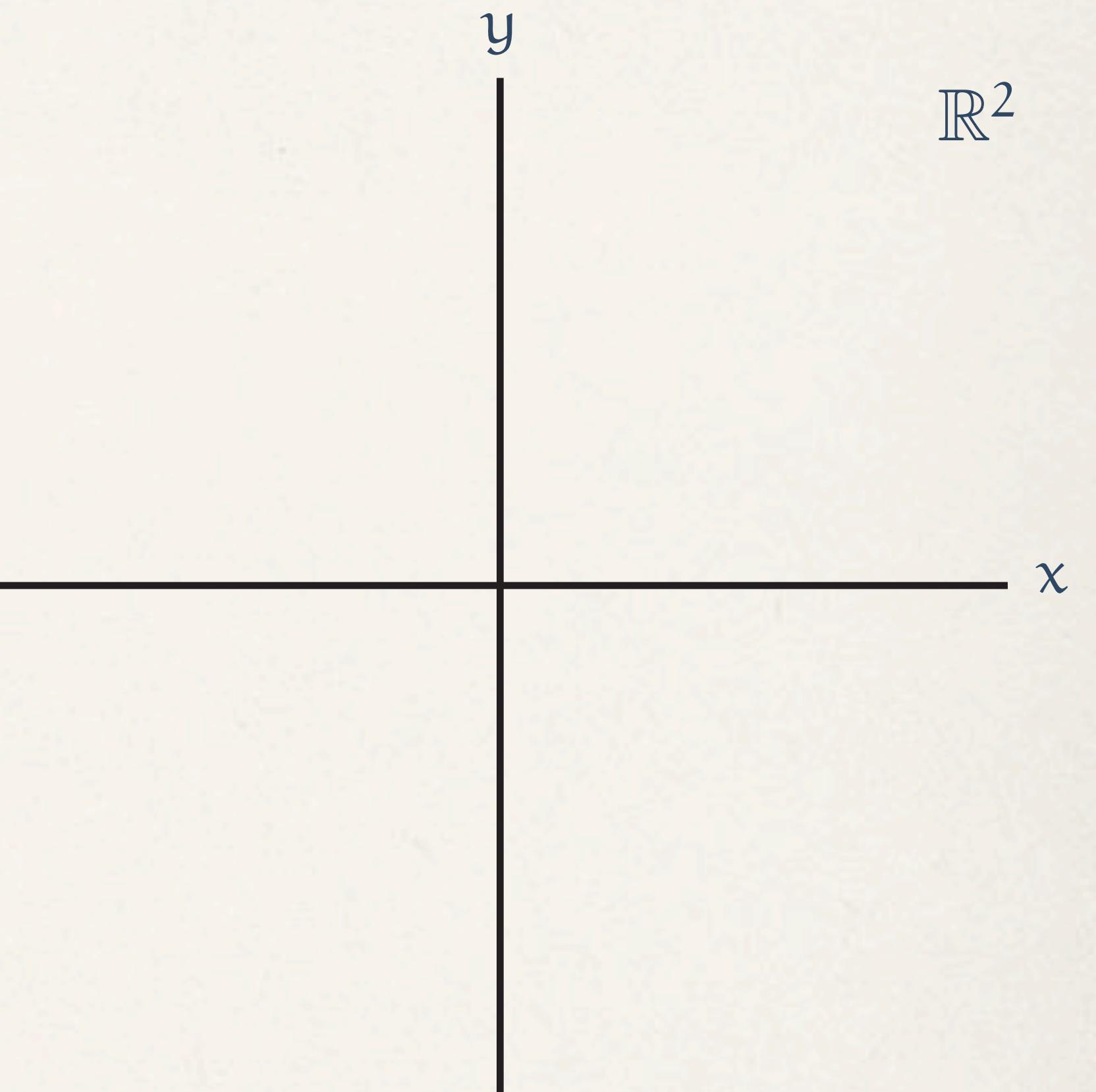
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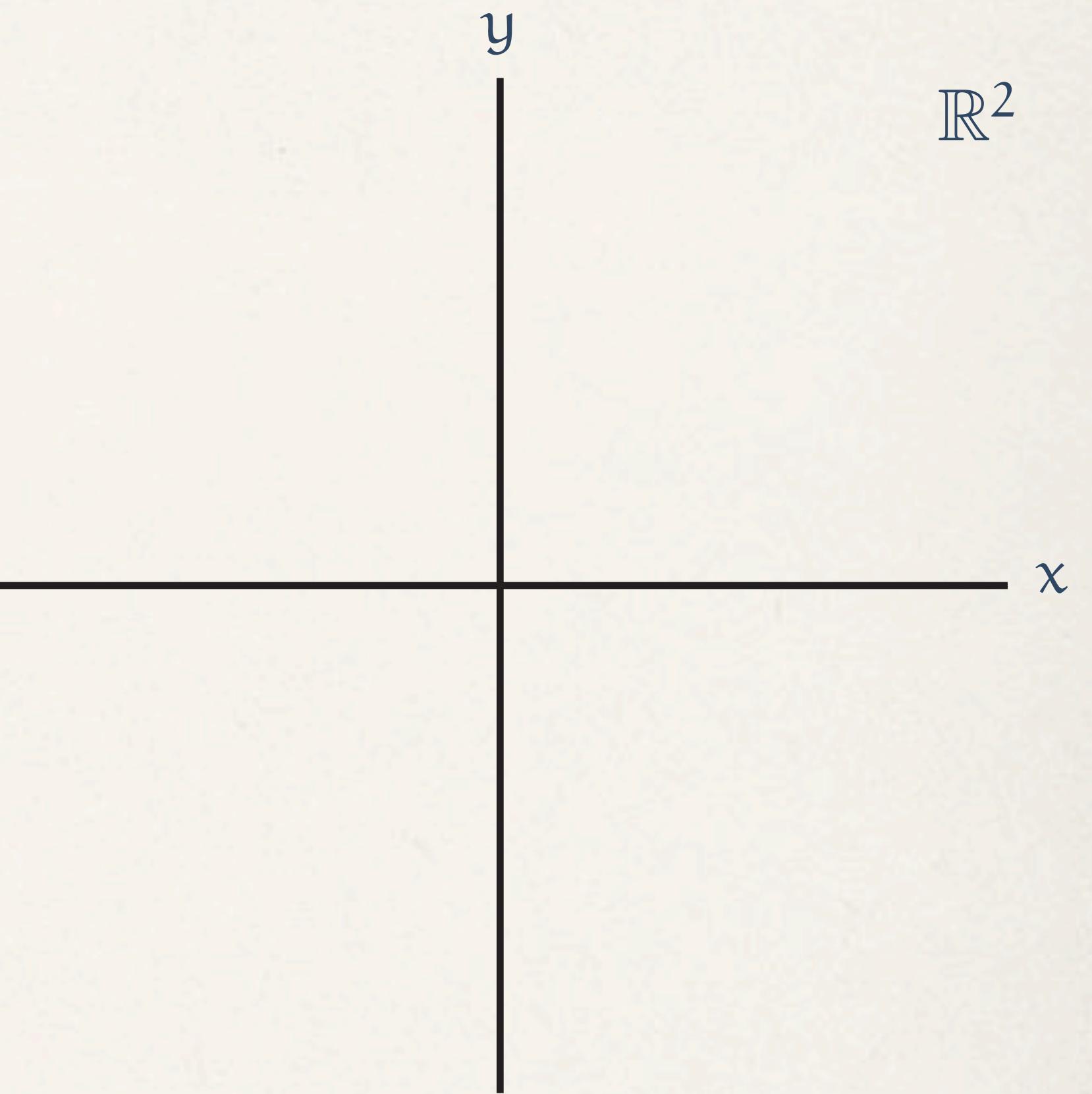
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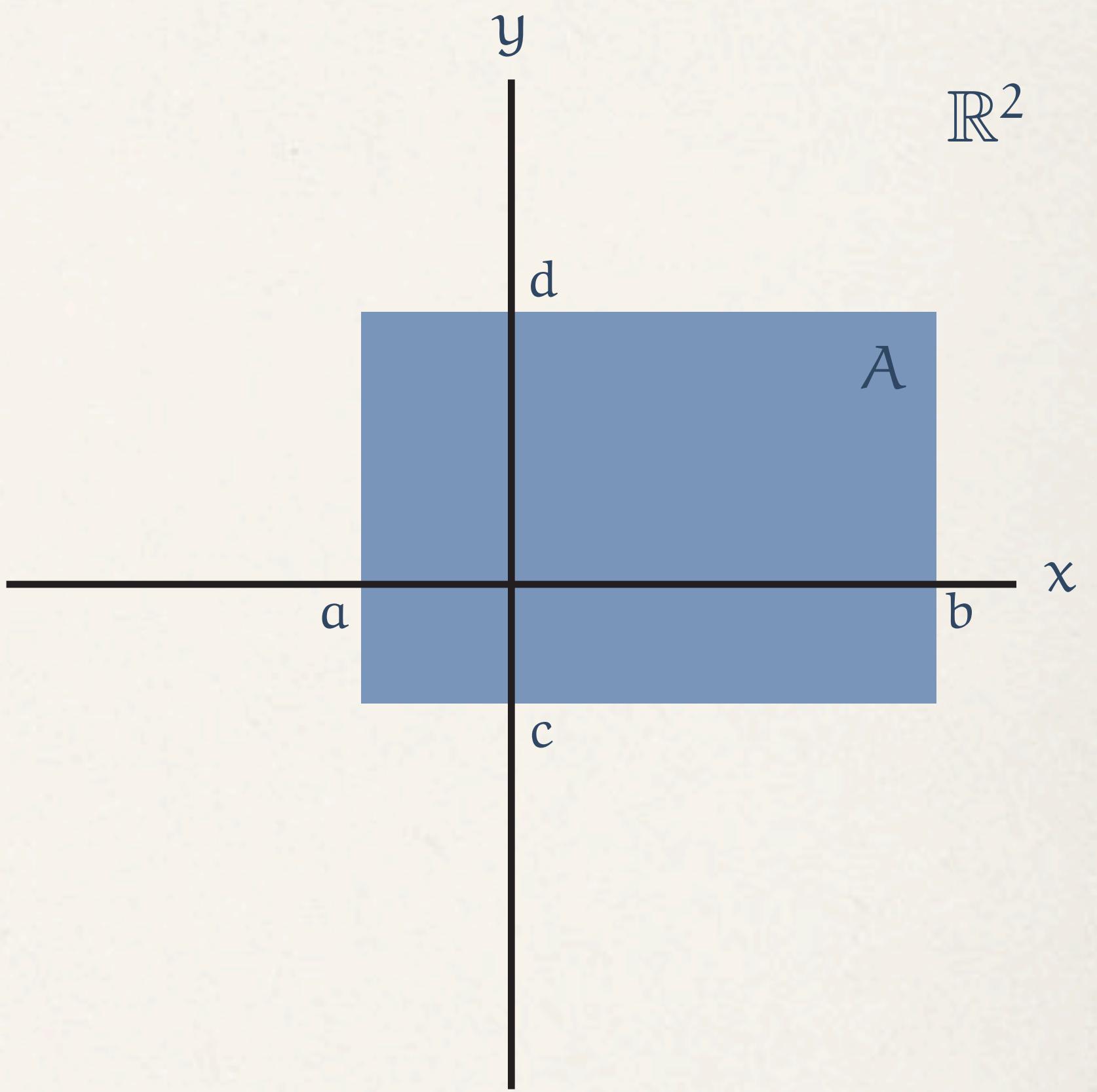
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basic region: rectangle

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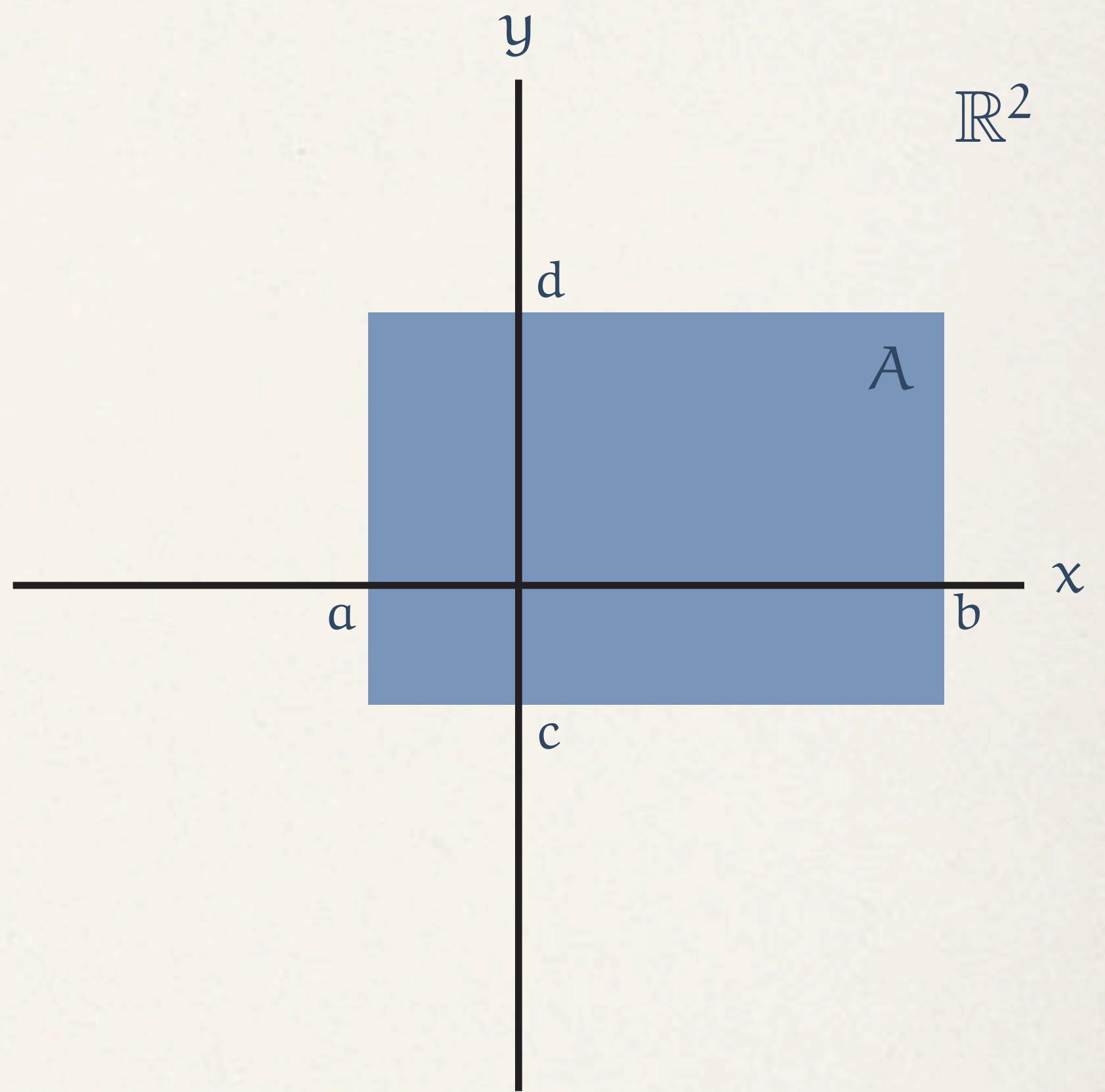
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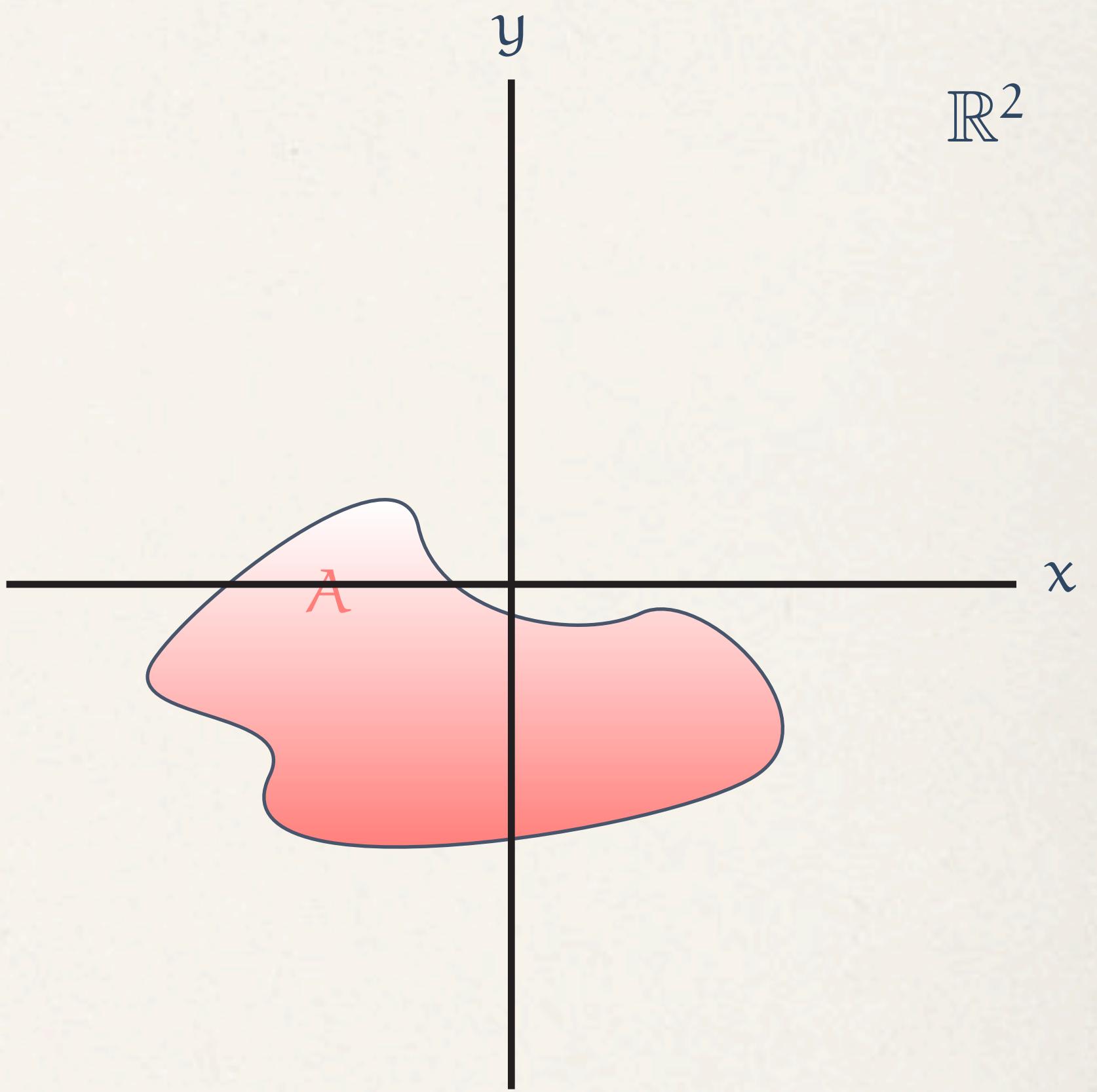
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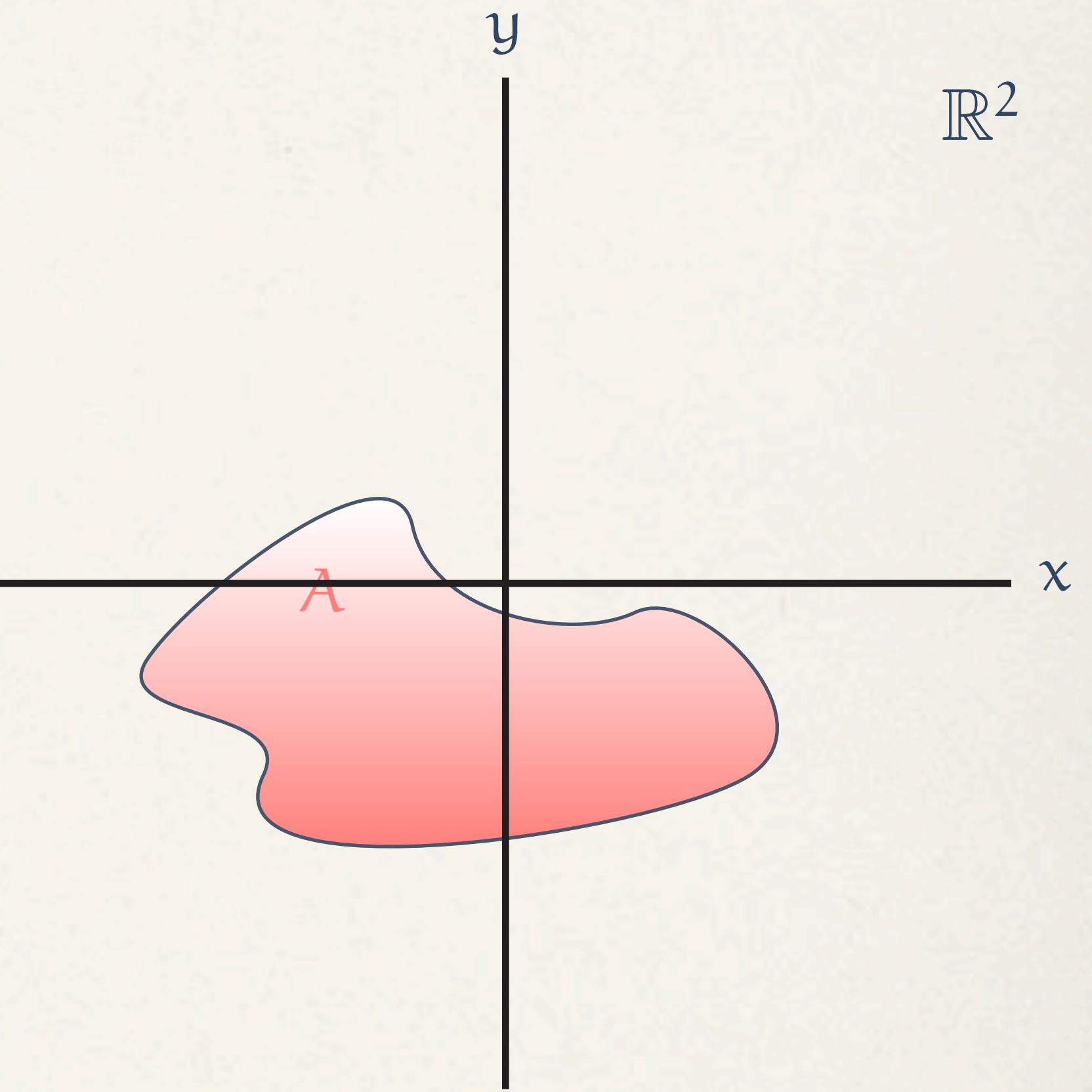
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Many dimensions

n-dimensional density: $p(x_1, x_2, \dots, x_n) \geq 0$

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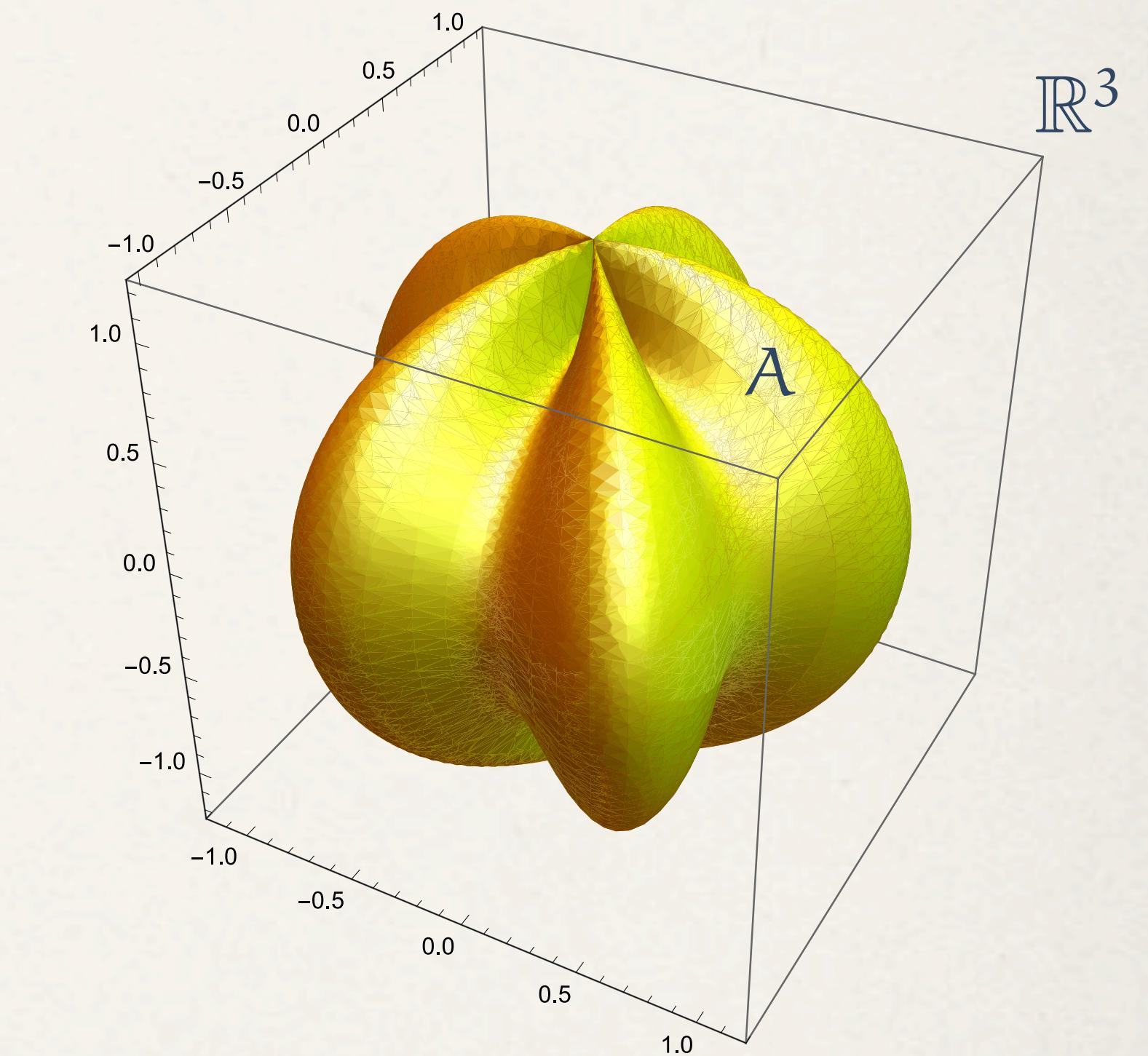
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