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Probability Distribution for Random Variable

Math for Machine Learning



Random Variables

A Random Variable is a numerical description of the outcomes of Random events.

In other words, a random variable maps the outcomes of random events to numerical values.

Consider Tossing a Coin

Random Variable

Possible Values

Random Events

X

$=$

1

0



Head



Tail

Probability Distributions

The **probability distribution** for a random variable describes how the probabilities are distributed over the values of the random variable.

Tossing 3 Coins



X = Sum of number of Heads
when 3 coins are tossed

HHH = 3

THH = 2

TTT = 0

TTH = 1

HHT = 2

HTT = 1

HTH = 2

THT = 1

Probability Distributions

HHH = 3

THH = 2

TTT = 0

TTH = 1

HHT = 2

HTT = 1

HTH = 2

THT = 1

X (No. of Heads)	P(X = x)	P(X = x)
0	1/8	0.125
1	3/8	0.375
2	3/8	0.375
3	1/8	0.125

Discrete Probability Distributions