### Siddhardhan

# **Probability Distribution for Random Variable**

Math for Machine Learning

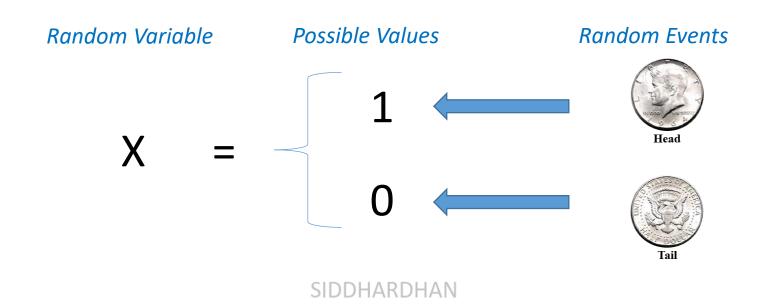


### **Random Variables**

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**



# **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**







$$HHH = 3 \qquad THH = 2$$

$$TTT = 0 \qquad TTH = 1$$

$$HHT = 2$$
  $HTT = 1$ 

$$HTH = 2$$
  $THT = 1$ 

## **Probability Distributions**

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**