# STAT 320: Principles of Probability

## Unit 6 Part:B

## A Few Commonly Used Continuous Probability Distributions

United Arab Emirates University

Department of Statistics

# Reminder: Some Popular Integrals

$$\int x^n dx = \frac{x^{n+1}}{n+1} \text{ for any integer } n,\ n \neq -1.$$

$$\int \frac{1}{x} dx = \log(x)$$

$$\int e^{-x} dx = -e^{-x}.$$

$$\int e^{mx} dx = \frac{e^{mx}}{m} \text{ for any nonzero real number } m \in \mathbb{R},\ m \neq 0.$$

* Note: We have not included the constant term that appears as a constants while writing a indefinite integral. For the majority, if not all, of the integras in this course will be a definite integrals with a lower and upper limit.

Assume $f'(x) := \frac{d\ f(x)}{dx}$ and $g'(x) := \frac{d\ g(x)}{dx}$ for the following formula

Integral By Parts: $\int f(x)g(x)dx = f(x)\ (\int g(x)dx) - \int \left\{ f'(x)\ (\int g(x)dx) \right\} dx$

Addition Rule: $\int \left\{ c_1\ f(x) + c_2\ g(x) \right\} dx = c_1 \int f(x)dx + c_2 \int g(x)dx$ for any constant $c_1, c_2 \in \mathbb{R}$.

# Example

# Outline

# Uniform Distribution

# Uniform Distribution

The uniform random variable is used to model the behavior of a continuous random variable whose values are uniformly or evenly distributed over a given interval.

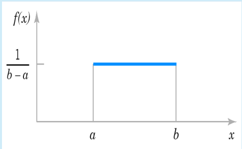
## Definition (Uniform Distribution)

A random variable X is said to be uniformly distributed over the interval $[a, b]$, denoted by $X \sim \text{Uniform}(a, b)$ , if its density function is

$$f(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b \\ 0 & \text{Otherwise} \end{cases}$$

If $X \sim \text{Uniform}(a, b)$, then:

$\boxed{E(X) = \frac{a+b}{2}}$, and $\boxed{\text{Var}(X) = \frac{(b-a)^2}{12}}$



Let $X \sim \text{Uniform}(a, b)$ for $a < b$

**Mean**

$$E(X) = \frac{a+b}{2}$$

**Variance**

$$\text{VAR}(X) = \frac{(b-a)^2}{12}$$

**MGF**

$$M_X(t) = \begin{cases} \frac{e^{tb}-e^{ta}}{t(b-a)} & \text{if } t \neq 0 \\ 1 & \text{if } t = 0 \end{cases}$$

| Distribution | Support $\mathbb{S}_X$ | pdf $f_X(x)$ | Mean $E(X)$ | Variance $\text{Var}(X)$ | mgf $M_X(t)$ |
|---|---|---|---|---|---|
| Uniform$(a, b)$ | $[a, b]$ | $f(x) = \begin{cases} \frac{1}{b-a} & \text{if } x \in [a, b] \\ 0 & \text{otherwise .} \end{cases}$ | $\frac{a+b}{2}$ | $\frac{(b-a)^2}{12}$ | $M_X(t) = \begin{cases} \frac{e^{tb}-e^{ta}}{t(b-a)} & \text{if } t \neq 0 \\ 1 & \text{if } t = 0 \end{cases}$ |

**Example :** The time (in min) for a lab assistant to prepare the equipment for a certain experiment is believed to have a uniform distribution with a = 25 and b = 35.

a). Write the pdf of X and sketch its graph.

b). What is the probability that preparation time exceeds 33 min?

c). What is the probability that preparation time is within 2 minmutes of the **mean time**?

# Example

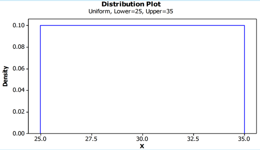
**Example :** The time (in min) for a lab assistant to prepare the equipment for a certain experiment is believed to have a uniform distribution with a = 25 and b = 35.

a). Write the pdf of X and sketch its graph.

b). What is the probability that preparation time exceeds 33 min?

c). What is the probability that preparation time is within 2 minmutes of the **mean time**?

$$f(x) := \begin{cases} \frac{1}{10} & \text{if } 25 \leq x \leq 35 \\ 0 & \text{otherwise.} \end{cases}$$




$$\begin{aligned} & P(X > 33) \\ = & \int_{33}^{35} f(x)dx \\ = & \left(\frac{x}{10}\right)\Big|_{33}^{35} \\ = & \frac{35-32}{10} \\ = & 0.2 \end{aligned}$$

Mean of the random variable is $E(X) = \frac{25+35}{2} = 30$.

$$\begin{aligned} & P\left(E(X) - 2 < X < E(X) + 2\right) \\ = & P(30 - 2 < X < 30 + 2) \\ = & P(28 < X < 32) \\ = & \int_{28}^{32} f(x)dx \\ = & \left(\frac{x}{10}\right)\Big|_{28}^{32} \\ = & \frac{32-28}{10} \\ = & 0.4 \end{aligned}$$

# Exercise

**Example :** Upon studying low bids for shipping contracts, a micro-computer company finds that intrastate contracts have low bids that are uniformly distributed between 20 and 25, in units of thousands of dollars.

- a). Find the probability that the low bid on the next intrastate shippingcontract is below $22,000.
- b). Find the probability that the low bid on the next intrastate shipping contract is in excess of $24,000.
- c). Find the expected value and standard deviation of low bids on contracts of the type described above.

# Exercise

**Example :** A grocery store receives delivery each morning at a time that varies uniformly between 5:00 and 7:00 AM.

a). Write and sketch the pdf of the delivery arrival.

b). Find the probability that the delivery on a given morning will occur between 5:30 and 5:45 A.M.

c). Find the probability that the time of delivery will be within one-half standard deviation of the expected time.

# Outline

# Exponential Distribution

# Exponential Distribution: Context

1. The exponential distribution is often used to model time (waiting time, interarrival time, hardware lifetime, failure time, etc.).
2. When the number of occurrences of an event follows Poisson distribution, the time between occurrences follows exponential distribution.

# Exponential Distribution

## Definition (Exponential Distribution)

The exponential probability distribution with parameter $\lambda > 0$ (called the rate parameter) is

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & \text{if } x > 0 \\ 0 & \text{otherwise} \end{cases}$$

If $X \sim \text{Exponential}(\lambda)$ then $E(X) = \frac{1}{\lambda}$ and , $\text{Var}(X) = \frac{1}{\lambda^2}$

The cdf of the exponential distribution is

$$F(x) = \begin{cases} 0 & \text{if } x < 0 \\ 1 - e^{-\lambda x} & \text{if } x > 0 \end{cases}$$

Let $X \sim$ Exponential( rate $= \lambda$) for $\lambda > 0$

**Mean**

$E(X) = \frac{1}{\lambda}$

**Variance**

$\text{VAR}(X) = \frac{1}{\lambda^2}$

**MGF**

$\text{M}_X(t) = \frac{\lambda}{\lambda - t}$ if $0 \leq t < \lambda$

| Distribution | Support $\mathbb{S}_X$ | pdf $f_X(x)$ | Mean $E(X)$ | Variance $\text{Var}(X)$ | mgf $M_X(t)$ |
|---|---|---|---|---|---|
| Exponential( rate $= \lambda$) | $(0, \infty)$ | $f(x) = \begin{cases} \lambda e^{-\lambda x} & \text{if } x > 0 \\ 0 & \text{otherwise .} \end{cases}$ | $\frac{1}{\lambda}$ | $\frac{1}{\lambda^2}$ | $\frac{\lambda}{\lambda - t}$ if $0 \leq t < \lambda$ |

# Example

**Example :** Suppose that a study of a certain computer system reveals that the response time, in seconds, has an exponential distribution with a mean of 3 seconds. What is the probability that response time exceeds 5 seconds?

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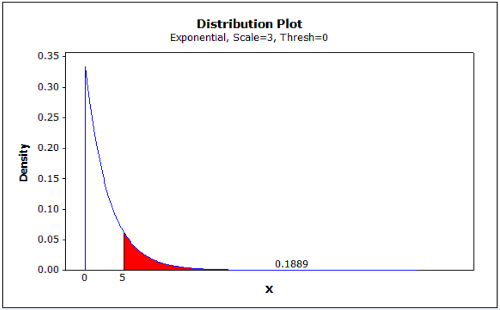


$$
\begin{aligned}
& P(X > 5) \\
= \quad & 1 - P(X \leq 5) \\
= \quad & 1 - F(5) \\
= \quad & 1 - \left(1 - e^{-\lambda 5}\right) \\
= \quad & e^{-5\lambda} \\
= \quad & e^{-5 \times \frac{1}{3}} \\
= \quad & 0.1889
\end{aligned}
$$

# Exercise

**Example :** The failure rate for a type of electric light bulb is 0.002 per hour. Under the exponential model,

a). Find the probability that a randomly selected light bulb will fail in less than 1000 hours.

b). Find the probability that a randomly selected light bulb will last 2000 hours before failing.

c). Find the mean and the variance of time until failure.

d). Find the median time until failure.

e). Find the time where 95% of these bulbs are expected to fail before it.

# Exercise

**Example :** An engineer thinks that the best model for time between breakdowns of a generator is the exponential distribution with a mean of 15 days.

a). If the generator has just broken down, what is the probability that it will break down in the next 21 days?

b). What is the probability that the generator will operate for 30 days without a breakdown?

c). If the generator has been operating for the last 20 days, what is the probability that it will operate for another 30 days without a breakdown?

d). Comment on the results of parts (b) and (c).

# Outline

$\Gamma(\alpha)$, for $\alpha > 0$

# The Gamma Function

# Gamma Function, $\Gamma(\alpha), \alpha > 0$

- $\Gamma(\alpha) := \int_0^\infty x^{\alpha-1} e^{-x} dx$ for $\alpha > 0$.

- $\Gamma(\alpha) > 0$ for all $\alpha > 0$.
- $\Gamma(\frac{1}{2}) = \sqrt{\pi}$.
- $\Gamma(1) = 1$
- $\Gamma(\alpha) = (\alpha - 1)\Gamma(\alpha - 1)$ for any $\alpha > 1$
- $\Gamma(n) = (n - 1)!$ when $n$ is a positive integer.

# Gamma Function: Example

- $$\int_0^\infty x^7 e^{-x}\,dx =$$

- $$\int_0^\infty x^{\frac{5}{2}} e^{-3x}\,dx =$$

# Gamma Function: Example

- $\dfrac{\Gamma(9.1)}{\Gamma(7.1)} =$

- Let $\alpha > 0$, $\dfrac{\Gamma(\alpha+3)}{\Gamma(\alpha)} =$

# Gamma Distribution

## Definition (Gamma Distribution)

The gamma random variable X describes waiting times between events. It can be thought of as a waiting time between Poisson distributed events, the pdf of a Gamma$(\alpha, \lambda)$ for $\alpha > 0, \lambda > 0$ is given as:

$$f(x) = \frac{\lambda^{\alpha}}{\Gamma(\alpha)} x^{\alpha-1} e^{-\lambda x} \quad \text{for } 0 < x < \infty.$$

The parameter $\alpha$ is known as the shape parameter, while $\lambda$ is called rate parameter.

Note that: The quantity $\lambda$ is referred to as the rate parameter.

If $X \sim \text{Gamma}(\alpha, \lambda)$ then $E(X) = \frac{\alpha}{\lambda}$ and , $\text{Var}(X) = \frac{\alpha}{\lambda^2}$

Let $X \sim$ Gamma( shape $= \alpha$, rate $= \lambda$) for $\alpha > 0, \lambda > 0$

**Mean**

$E(X) = \frac{\alpha}{\lambda}$

**Variance**

$VAR(X) = \frac{\alpha}{\lambda^2}$

**MGF**

$M_X(t) = \frac{1}{\left(1-\frac{t}{\lambda}\right)^{\alpha}}$ if $0 \leq t < \lambda$

| Distribution | Support $\mathbb{S}_X$ | pdf $f_X(x)$ | Mean $E(X)$ | Variance $Var(X)$ | mgf $M_X(t)$ |
|---|---|---|---|---|---|
| Gamma$(\alpha, \lambda)$<br>shape $= \alpha$, rate $= \lambda$ | $(0, \infty)$ | $\frac{\lambda^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\lambda x}$<br>if $x > 0$ | $\frac{\alpha}{\lambda}$ | $\frac{\alpha}{\lambda^2}$ | $\frac{1}{\left(1-\frac{t}{\lambda}\right)^{\alpha}}$ if $0 \leq t < \lambda$ |

# Exercise

**Example :** Suppose the time spent by a randomly selected student who uses a terminal connected to a local time-sharing computer facility has a gamma distribution with mean 20 min and variance 80 min$^2$.

a). What are the values of $\alpha$ and $\lambda$?

b). What is the probability that a student uses the terminal for at most 24 min?

c). What is the probability that a student spends between 20 and 40 min using the terminal?

# Exercise

**Example :** A pumping station operator observes that the demand for water at a certain hour of the day can be modeled as an exponential random variable with a mean of 100 cfs (cubic feet per second).

a). 1 Find the probability that the demand will exceed 200 cfs on a randomly selected day.

b). What is the maximum water producing capacity that the station should keep on line for this hour so that the demand will have a probability of only 0.01 of exceeding this production capacity?

# Outline

# Beta Function, $\mathscr{B}(\alpha, \beta), \alpha > 0, \beta > 0$

- $$\int_0^1 x^3(1-x)^9 dx =$$

$\mathscr{B}(\alpha, \beta)_{\alpha>0, \beta>0}$

# The Beta Function

# Beta Function, $\mathscr{B}(\alpha, \beta), \alpha > 0, \beta > 0$

$$\mathscr{B}(\alpha, \beta) := \int_0^1 x^{\alpha-1}(1-x)^{\beta-1}\,dx$$ for $\alpha > 0, \beta > 0$.

$\mathscr{B}(\alpha, \beta)$ is often calculated using the following equation:

$$\mathscr{B}(\alpha, \beta) := \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}$$

where $\Gamma(\cdot)$ denotes the Gamma function.

# Beta Function, $\mathscr{B}(\alpha, \beta), \alpha > 0, \beta > 0$

- $$\int_0^1 x^3(1-x)^9\,dx =$$

- $$\int_0^1 x^{30}(1-x)^{1.2}\,dx =$$

# Beta Distribution

# Beta Distribution

The beta random variable X represents the proportion or probability outcomes. For example, the beta distribution might be used to find how likely it is that the preferred candidate for mayor will receive 70% of the vote.

## Definition (Beta Distribution)

Probability Density Function of the Beta$(\alpha, \beta)$, $\alpha > 0, \beta > 0$ is given as

$$f(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1} \text{ for } 0 \le x \le 1.,$$

where $\Gamma(\alpha)$ is defined by $\Gamma(\alpha) = \int_0^\infty x^{\alpha-1} e^{-x} dx$.

If $X \sim$ Beta$(\alpha, \beta)$ then $\boxed{E(X) = \frac{\alpha}{\alpha+\beta}}$ and , $\boxed{\text{Var}(X) = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}}$

Let $X \sim \text{Beta}(\alpha, \beta)$ for $\alpha > 0, \beta > 0.$

**Mean**

$$E(X) = \frac{\alpha}{\alpha+\beta}$$

**Variance**

$$\text{VAR}(X) = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$$

**MGF**

$M_X(t) =$ A Complicated Series

| Distribution | Support $\mathbb{S}_X$ | pdf $f_X(x)$ | Mean $E(X)$ | Variance $\text{Var}(X)$ | mgf $M_X(t)$ |
|---|---|---|---|---|---|
| $\text{Beta}(\alpha, \beta)$<br>shape1 $= \alpha$, shape2 $= \beta$ | $(0, 1)$ | $\frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1} x^{\beta-1}$<br>if $0 < x < 1$ | $\frac{\alpha}{\alpha+\beta}$ | $\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$ | $- - -$ |

# Outline

# Normal Distribution

Questions?