Continuous Distributions

Lecture 10

Termeh Shafie

recall from last lecture: discrete random variables

the probability of an event A associated with a discrete random variable X is found by summing up its probability mass function over the values in that set: $P(X \in A) = \sum_{x \in A} f(x)$

this is not feasible when finding the probability of an event A associated with a continuous random variable X