

## cumulative distribution function





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If X is a discrete random variable, the function given by

$$F(x) = P(X \le x) = \sum_{t \le x} f(t)$$

for  $-\infty < x < \infty$  is the cumulative distribution of X

The values F(x) of the cumulative distribution of a discrete random variable X satisfies the conditions:

- $f(-\infty) = 0$  and  $f(\infty) = 1$
- If a < b, then  $F(a) \le F(b)$  for any real numbers a and b

## cumulative distribution function

example (cont'd...)



Toss a coin 3 times: the sample space is  $\Omega$ : {H,T} × {H,T} × {H,T}

Define the random variable: X =the number of heads

What is the cdf of X?