

Discrete Random Variables

This section covers Discrete Random Variables, probability distribution, Cumulative Distribution Function and Probability Density Function.

A **probability distribution** is a table of values showing the probabilities of various outcomes of an experiment.

For example, if a coin is tossed three times, the number of heads obtained can be 0, 1, 2 or 3. The probabilities of each of these possibilities can be tabulated as shown:

Number of Heads	0	1	2	3
Probability	1/8	3/8	3/8	1/8

A **discrete variable** is a variable which can only take a countable number of values. In this example, the number of heads can only take 4 values (0, 1, 2, 3) and so the variable is discrete. The variable is said to be **random** if the sum of the probabilities is one.

Probability Density Function

The probability density function (p.d.f.) of X (or probability mass function) is a function which allocates probabilities. Put simply, it is a function which tells you the probability of certain events occurring. The usual notation that is used is $P(X = x) = \text{something}$. The random variable (r.v.) X is the event that we are considering. So in the above example, X represents the number of heads that we throw. So $P(X = 0)$ means "the probability that no heads are thrown". Here, $P(X = 0) = 1/8$ (the probability that we throw no heads is $1/8$).

In the above example, we could therefore have written:

x	0	1	2	3
$P(X = x)$	1/8	3/8	3/8	1/8

Quite often, the probability density function will be given to you in terms of x . In the above example, $P(X = x) = {}^3C_x / (2)^3$ (see permutations and combinations for the meaning of 3C_x).

Example

A die is thrown repeatedly until a 6 is obtained. Find the probability density function for the number times we throw the die.

Let X be the random variable representing the number of times we throw the die.

$P(X = 1) = 1/6$ (if we only throw the die once, we get a 6 on our first throw. The probability of this is $1/6$).

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Thomas Griffiths



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