

Probability and Statistics

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Continuous Random Variables

Let X be a continuous random variable. The probability distribution or probability density function (pdf) of X is a function $f(x)$ such that for any two numbers a and b with $a \leq b$.

$$P(a \leq X \leq b) = \int_a^b f(x)dx$$

For a function $f(x)$ to be a valid pdf, the following conditions must be satisfied:

1. $f(x) \geq 0$ for any $x \in (-\infty, \infty)$.
2. $\int_{-\infty}^{\infty} f(x)dx = 1$

A continuous random variable X is said to have a uniform distribution on the interval $[A, B]$ if the pdf of X is:

$$f(x; A, B) = \begin{cases} \frac{1}{B-A} & , A \leq x \leq B \\ 0 & , \text{otherwise} \end{cases}$$

Example

The direction of an imperfection with respect to a reference line on a circular object such as tires, brake rotors, etc. is in general subject to uncertainty. Consider the reference line connected the valve stem on a tire rim to the center point. Let X be the angle measured clockwise to the location of the imperfection. One possible pdf for X is:

$$f(x) = \begin{cases} \frac{1}{360} & , 0 \leq x < 360 \\ 0 & , \text{otherwise} \end{cases}$$

Find the probability that there is an imperfection between the 45° and the 90° region on the rim.

$$\begin{aligned}P(45 \leq X \leq 90) &= \int_{45}^{90} \frac{1}{360} dy \\&= \frac{1}{360} [y]_{y=45}^{y=90} \\&= \frac{1}{360} (90 - 45) \\&= \frac{45}{360} \\&= \frac{1}{8}\end{aligned}$$

Cumulative Distribution Function

The cumulative distribution function $F(x)$ for a continuous random variable x is defined for every number by:

$$F(x) = P(X \leq x) = \int_{-\infty}^{\infty} f(s) ds$$

Proposition

Let X be a continuous random variable with pdf $f(x)$ and cdf $F(x)$. Then for any number a :

$$\begin{aligned}P(X > a) &= 1 - P(X \leq a) \\&= 1 - \int_{-\infty}^a f(s) ds \\&= 1 - F(a)\end{aligned}$$

For any numbers a and b with $a \leq b$:

$$\begin{aligned}P(a \leq X \leq b) &= \int_a^b f(s) ds \\&= \int_{-\infty}^a f(s) ds + \int_a^b f(s) ds - \int_{-\infty}^a f(s) ds \\&= \int_{-\infty}^b f(s) ds - \int_{-\infty}^a f(s) ds \\&= F(b) - F(a)\end{aligned}$$

Example

Let p be a number between 0 and 1. The $(100p)$ th percentile of the distribution of a continuous random variable X , denoted by $\eta(p)$, is defined by:

$$p = P(x \leq \eta(p)) = F(\eta(p)) = \int_{-\infty}^{\eta(p)} f(x)dx$$

Using the previous tire rim example, find $\eta(0.9)$, i.e. the 90th percentile.

$$\begin{aligned} p &= P(x \leq \eta(p)) \\ 0.9 &= P(X \leq \eta(0.9)) \\ &= F(\eta(0.9)) \\ &= \int_{-\infty}^{\eta(0.9)} f(x)dx \\ &= \int_0^{\eta(0.9)} \frac{1}{360} dx \\ &= \frac{1}{360} [x]_{x=0}^{x=\eta(0.9)} \\ &= \frac{1}{360} [\eta(0.9) - 0] \\ &= \frac{\eta(0.9)}{360} \\ \eta(0.9) &= (0.9)(360) \end{aligned}$$

The median of a continuous distribution, denoted by $\tilde{\mu}$, is the 50th percentile and also has special importance.

$$\begin{aligned} \tilde{\mu} &= \eta(0.5) \\ 0.5 &= F(\eta(0.5)) = F(\tilde{\mu}) = \int_{-\infty}^{\tilde{\mu}} f(x)dx \end{aligned}$$

Expected Values and Variance

The expected values and variance of a continuous random variable are similar to those of a discrete random variable. Instead of \sum , we use \int .

Expected value of X :

$$E(X) = \int_{-\infty}^{\infty} xf(x)dx$$

where $f(x)$ is the pdf of X .

Expected value of $Y = h(X)$:

$$E(Y) = E(h(X)) = \int_{-\infty}^{\infty} h(x)f(x)dx$$

Variance of X :

$$V(X) = \int_{-\infty}^{\infty} (x - E(X))^2 f(x)dx$$

Standard Deviation of X :

$$\sigma_x = \sqrt{V(X)}$$

Example

Using the previous tire rim example:

$$\begin{aligned} E(X) &= \int_{-\infty}^{\infty} f(x)dx \\ &= \int_0^{360} x \frac{1}{360} dx \\ &= \frac{1}{360} \frac{1}{2} [x^2]_{x=0}^{x=360} \\ &= \frac{1}{2} \frac{1}{360} [360^2 - 0^2] \\ &= \frac{1}{2} \frac{1}{360} 360^2 \\ &= \frac{1}{2} 360 = 180 \\ V(X) &= \int_{-\infty}^{\infty} (x - E(X))^2 f(x)dx \\ &= \int_{-\infty}^{\infty} (x - 180)^2 f(x)dx \\ &= \int_0^{360} (x - 180)^2 f(x)dx \\ &= \dots \end{aligned}$$

We can also use the proposition that $V(X) = E(X^2) - [E(X)]^2$:

$$\begin{aligned}
 E(X^2) &= \int_{-\infty}^{\infty} x^2 f(x) dx \\
 &= \int_0^{360} x^2 f(x) dx \\
 &= \int_0^{360} x^2 \frac{1}{360} dx \\
 &= \frac{1}{360} \int_0^{360} x^2 dx \\
 &= \frac{1}{360} \frac{1}{3} [x^3]_{x=0}^{x=360} \\
 &= \frac{1}{3} \frac{1}{360} [360^3 - 0^3] \\
 &= \frac{1}{3} 360^2 \\
 V(X) &= E(X^2) - [E(X)]^2 \\
 &= \frac{360^2}{3} - 180^2 \\
 &= \frac{1}{3} 2^2 180^2 - 180^2 \\
 &= 180^2 \left[\frac{4}{3} - 1 \right] \\
 &= \frac{180^2}{3} \\
 \sigma_x &= \sqrt{V(X)} \\
 &= \frac{180}{\sqrt{3}} \\
 &\approx 104
 \end{aligned}$$

Discrete vs Continuous Median

Given discrete quiz scores 6, 7, and 9, the median score is 7. For continuous values, the generation property of median $\tilde{\mu}$ is:

$$\tilde{\mu} = \eta(0.5)$$

A continuous random variable X is said to have a normal distribution with parameters μ and σ (or μ and σ_2), where:

$$-\infty < \mu < \infty$$

$$\mu \in (-\infty, \infty)$$

$$\mu \in \mathbb{R}$$

μ is a real number

and $\sigma > 0$, if the pdf of X is:

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/(2\sigma)^2}$$

for any $x \in \mathbb{R}$.

You can find all my notes at <http://omgimanerd.tech/notes>. If you have any questions, comments, or concerns, please contact me at alvin@omgimanerd.tech