

Probability Density Function (PDF) of a Continuous Random Variable

Definition:

A function $f(x)$ is said to be a probability density function (PDF) if it satisfies the following conditions:

- 1. $f(x) \geq 0$ for all x .
- 2. The total area under the curve of $f(x)$ over the entire range of x is equal to 1.

Consider a continuous random variable X with a probability density function $f(x)$. The probability that X falls within a small interval $[x, x + \Delta x]$ is approximately $f(x) \Delta x$.

Example:

x	$f(x)$	Δx	$f(x) \Delta x$
0	0	1	0
1	1	1	1
2	2	1	2
3	3	1	3
4	4	1	4
5	5	1	5

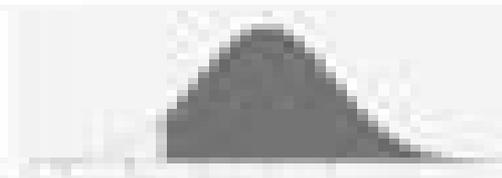


Fig 1. A graph of a probability density function $f(x)$.

Example 1:

Consider a continuous random variable X with a probability density function $f(x)$ defined as follows:

$$f(x) = \begin{cases} 2x & 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

Using the definition of a probability density function, find the probability that X falls within the interval $[0.2, 0.4]$.

x	$f(x)$	Δx	$f(x) \Delta x$
0.0	0.0	0.2	0.0
0.2	0.4	0.2	0.08
0.4	0.8	0.2	0.16
0.6	1.2	0.2	0.24
0.8	1.6	0.2	0.32
1.0	2.0	0.2	0.40

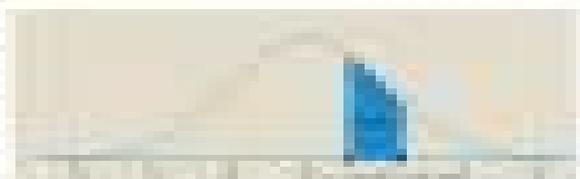


Fig 2. A graph of a probability density function $f(x)$ with the area under the curve between $x=0.2$ and $x=0.4$ shaded.

The probability that X falls within the interval $[0.2, 0.4]$ is approximately 0.48.

This result can be verified by integrating the probability density function $f(x)$ over the interval $[0.2, 0.4]$. The integral of $f(x)$ over the interval $[0.2, 0.4]$ is approximately 0.48, which is the same as the result obtained by using the definition of a probability density function.

- 3. It is important to note that the probability density function $f(x)$ is not a probability itself. It is a function that gives the probability of a continuous random variable falling within a small interval $[x, x + \Delta x]$. The probability of a continuous random variable falling within a small interval $[x, x + \Delta x]$ is approximately $f(x) \Delta x$.

Mystatlab Chapter 6 Answers

Judd E. Hollander



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