

FURTHER STATISTICS

1) DISCRETE RANDOM VARIABLES

1.1 - Expected value of a discrete random variable

Random variable \rightarrow variable whose value depends on a random event.

The random variable is discrete if it can only take certain numerical values.

If you take a set of observations from a discrete random variable, you can find the mean of those observations.

\hookrightarrow As the number of observations increases, this value will get closer and closer to the expected value of the discrete random variable.

The expected value of the discrete random variable X is denoted $E(X)$ and defined as:

$$\underline{E(X) = \sum x P(X=x)} \quad \text{theoretical value.}$$

The expected value is sometimes referred to as the mean, and is denoted by μ .

Also,
$$\underline{E(X) = \sum x^2 P(X=x)} \quad [P(X^2=x^2) = P(X=x)]$$

Use $\sum P(X=x) = 1$ to solve simultaneously.

1.2 - Variance of a discrete random variable

The variance of X is usually written as $\text{Var}(X)$ and is defined as:

$$\underline{\text{Var}(X) = E((X - E(X))^2)}$$

Sometimes it is easier to calculate the variance using the formula

$$\underline{\text{Var}(X) = E(X^2) - (E(X))^2} \quad (\text{Var}(X))$$

1.3 - Expected value and variance of a function of X

$$\underline{E(g(X)) = \sum g(x) P(X=x)}$$

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