

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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