


Distributions and Parameters

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Outline

- Distributions and parameters
- Examples of discrete, continuous distribution

1 Parameters of Distribution

- Expectation value $E(X)$
- Mode
- Median
- Variance
- Moments

2 Home work

Introduction

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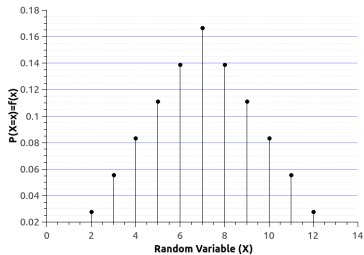
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- Distributions are best known by parameters like expectation value, mode, median, variance, kurtosis etc.

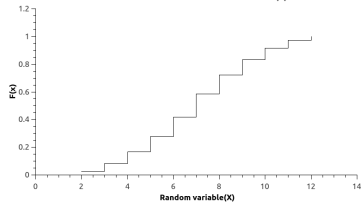
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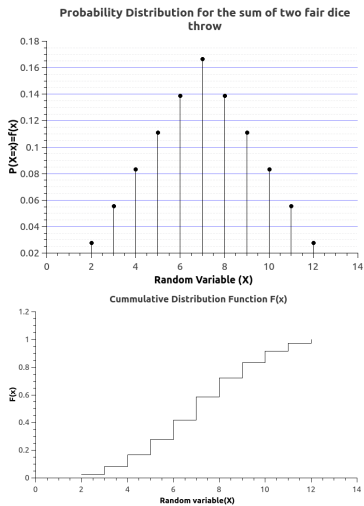
Probability Distribution for the sum of two fair dice throw



Cumulative Distribution Function F(x)



Examples of discrete and continuous distribution



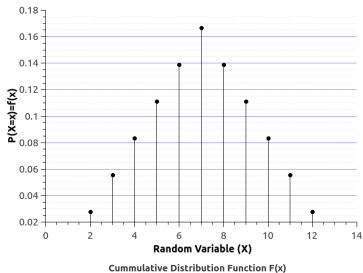
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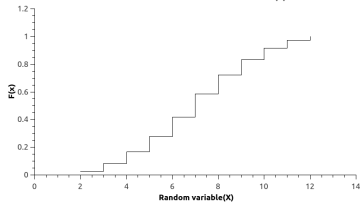
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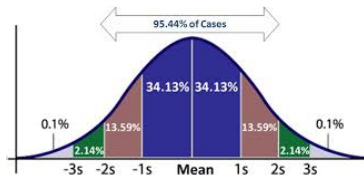


Discrete Distributions

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Continuous Distribution

Parameters of Distribution : Expectation Value $E(X)$

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Expectation value for continous random variable

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Sum is presented here in tabular form also.

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→	1	2	3	4	5	6
1	2	3	4	5	6	7
2	3	4	5	6	7	8
3	4	5	6	7	8	9
4	5	6	7	8	9	10
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OR

$$f(x) = 0.0278, 0.0556, 0.0834, 0.111, 0.139, 0.167, 0.139, 0.111, 0.0834, 0.0556, 0.0278$$

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$$E(X) = \mu = x.P(X = x) = x.f(x) = \frac{2}{36} + \frac{6}{36} + \frac{12}{36} + \frac{30}{36} + \frac{42}{36} + \frac{40}{36} + \frac{36}{36} + \frac{22}{36} + \frac{12}{36} = \frac{222}{36} = 6$$

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Mode is just 7

Note: In the normal distribution *mean = mode = median = μ*

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- for $k = 3$ defines the standard deviation given as

$$\begin{aligned}\nu_3 = \sigma^3 &= E[(X - \mu)^3] = \sum_{i=1}^n (x_i - \mu)^3 f(x_i) \\ &= E[X^3 - \mu_1^3 - 3X^2\mu_1 + 3\mu_1^2X] = \mu_3^3 - 3\mu_1\mu_2 + 2\mu_3\end{aligned}$$

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- ① *Home Work:* Prove all the above results.
- ② *Home Work:* Find constant c and compute $P(1 < x^2)$ when

③ $f(x) = \begin{cases} cx^2, & 0 < x < 3 \\ 0, & \text{otherwise} \end{cases}$

- ④ *Solution:* Hint: First find c using $f(x) \geq 0$ and $\int_{-\infty}^{+\infty} f(x)dx = 1$

- ⑤ *Home work:* Find $F(x)$ in above work. Find as given below

$$F(x) = \begin{cases} 0, & x < 0 \\ \frac{x^3}{27}, & 0 < x < 3 \\ 1, & x \geq 3 \end{cases}$$