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Probability and Random Variables 2.1 Introduction ... probability theory, random variables and random (stochastic) processes. In this chapter, we shall develop the probabilistic characterization of random variables. In chapter 3, we shall extend these concepts to the characterization of random processes.

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III. RANDOM VARIABLES 3.1 THE PROBABILITY DISTRIBUTION FUNCTION 3.1.1 Properties of the Distribution Function 3.1.2 The Existence Theorem 3.2 THE PROBABILITY DENSITY FUNCTION

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Chapter 1 Probability, Random Variables and Expectations

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Then the probability density function (pdf) of X is a function $f(x)$ such that for any two numbers a and b with $a < b$: $\int_a^b f(x) dx = P(a < X < b)$ Thus, any statistic, because it is a random variable, has a probability distribution - referred to as a sampling distribution. Let's focus on the sampling distribution of the mean, \bar{X} .

Lecture 4: Random Variables and Distributions

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