

Probability & Random Process

Formulas

UNIT-I (RANDOM VARIABLES)

1) Discrete random variable:

A random variable whose set of possible values is either finite or countably infinite is called discrete random variable.

Eg: (i) Let X represent the sum of the numbers on the 2 dice, when two dice are thrown. In this case the random variable X takes the values 2, 3, 4, 5, 6, 7, 8, 9, 10, 11 and 12. So X is a discrete random variable.

(ii) Number of transmitted bits received in error.

2) Continuous random variable:

A random variable X is said to be continuous if it takes all possible values between certain limits.

Eg: The length of time during which a vacuum tube installed in a circuit functions is a continuous random variable, number of scratches on a surface, proportion of defective parts among 1000 tested, number of transmitted in error.

3)

Sl.No.	Discrete random variable	Continuous random variable
1	$\sum_{i=1}^{\infty} p(x_i) = 1$	$\int_{-\infty}^{\infty} f(x)dx = 1$
2	$F(x) = P[X \leq x]$	$F(x) = P[X \leq x] = \int_{-\infty}^x f(x)dx$
3	Mean = $E[X] = \sum_i x_i p(x_i)$	Mean = $E[X] = \int_{-\infty}^{\infty} xf(x)dx$
4	$E[X^2] = \sum_i x_i^2 p(x_i)$	$E[X^2] = \int_{-\infty}^{\infty} x^2 f(x)dx$
5	$\text{Var}(X) = E(X^2) - [E(X)]^2$	$\text{Var}(X) = E(X^2) - [E(X)]^2$
6	Moment = $E[X^r] = \sum_i x_i^r p_i$	Moment = $E[X^r] = \int_{-\infty}^{\infty} x^r f(x)dx$
7	M.G.F	M.G.F

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