

# Random variables and probability distributions

Random Variable

**Expected Value** 

Variance

Probability Distribution

**Cumulative Distribution Function** 

**Probability Density Function** 

Discrete Random Variable

Continuous Random Variable

Independent Random Variables

Main Contents page I Index of all entries

Probability-Probability (PP) Plot

Quantile-Quantile (QQ) Plot

Normal Distribution

Poisson Distribution

**Binomial Distribution** 

Geometric Distribution

Uniform Distribution

Central Limit Theorem



#### Random Variable

The outcome of an experiment need not be a number, for example, the outcome when a coin is tossed can be 'heads' or 'tails'. However, we often want to represent outcomes as numbers. A random variable is a function that associates a unique numerical value with every outcome of an experiment. The value of the random variable will vary from trial to trial as the experiment is repeated.

There are two types of random variable - discrete and continuous.

A random variable has either an associated probability distribution (discrete random variable) or probability density function

# **First Steps In Statistics**

Kandethody M. Ramachandran, Chris P. Tsokos

#### **First Steps In Statistics:**

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