Probability and Random Processes

ECS 315

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8 Discrete Random Variable

Office Hours:

BKD, 6th floor of Sirindhralai building

Wednesday	14:30-15:30
Friday	14:30-15:30

Discrete Random Variable

- A random variable is **discrete** if its values can be limited to only a **countable** number of possibilities.
- Recall that "countable" means
  - finite or
  - Countably infinite.
- Crucial skill 8.1.1: Determine whether a RV is discrete.

Chapter 5 vs. Chapter 8

- In Chapter 5, probability of any countable event can be found by knowing the probability $P(\{\omega\})$ for each outcome ω.
- In Chapter 8, probability of any statement about a discrete RV X can be found by using probability of the form $P[X = x]$ (without referring back to the outcomes and the sample space).
  - Because $P[X = x]$ is important and use frequently, as a function of x, we name it the **probability mass function (pmf)**.
  - Definition: $p_X(x) \equiv P[X = x]$

Section 8.1

- Crucial skill 8.1.1: Determine whether a RV is discrete.
- Crucial skill 8.1.2: Determine the probability mass function (pmf) of a discrete RV when it is defined as a function of outcomes (as in Chapter 7).

Chapter 7 vs. Chapter 8

- In Chapter 7, RV are defined as a function of the outcomes.
- In Chapter 8, we want to talk about RV directly, skipping the outcomes.
  - So, need to find ways to calculate probability without going back to the sample space.

Chapter 5:	Chapter 7:	Chapter 8:
Probability of any event can be found by knowing the probability $P(\{\omega\})$ for each outcome ω.	Probability of any statement about a RV can be found by converting the statement back into a collection of outcomes satisfying the statement. • See "Method 2" in Chapter 7. • Still use $P(\{\omega\})$	• $P(\{\omega\})$ is not available. Probability of any statement about a discrete RV X will be found by using probability of the form $P[X = x]$.

Example 8.15: pmf and probabilities

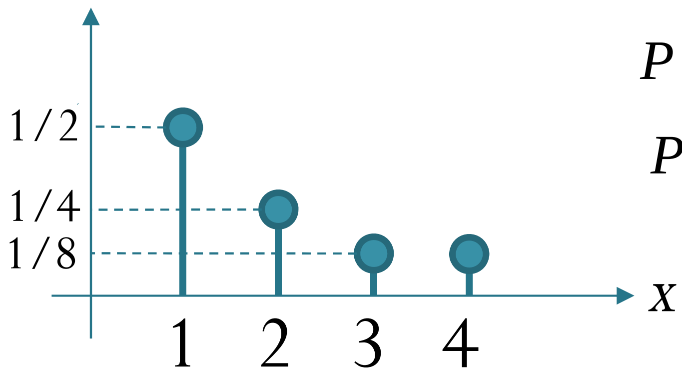
Consider a random variable (RV) X.

probability mass function (pmf)

$$p_X(x) = \begin{cases} \frac{1}{2}, & x = 1, \\ \frac{1}{4}, & x = 2, \\ \frac{1}{8}, & x \in \{3,4\} \\ 0, & \text{otherwise} \end{cases}$$

$$p_X(x) = \text{P}[X = x]$$

stem plot:



$$P[X = 2] = ?$$

$$P[X > 1] = ?$$

Example 8.15: pmf and probabilities

Consider a random variable (RV) X.

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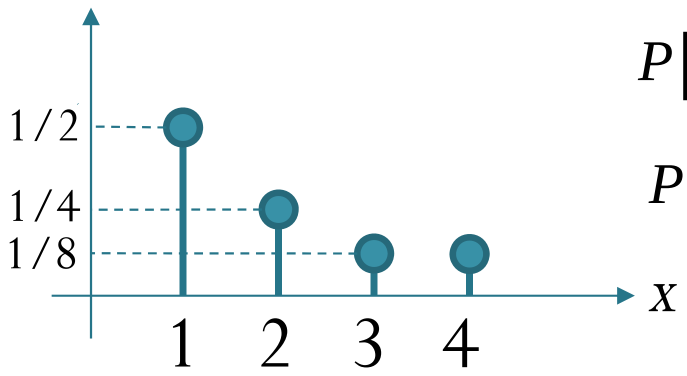

$$P[X=2] = p_X(2) = \frac{1}{4}$$

$$P[X>1] = p_X(2) + p_X(3) + p_X(4)$$
$$= \frac{1}{4} + \frac{1}{8} + \frac{1}{8} = \frac{1}{2}$$

Example: pdf and its interpretation

Consider a random variable (RV) X.

probability mass function (pmf) ?

$$p_X(x) = \begin{cases} \frac{1}{2}, & x = 1, \\ \frac{1}{4}, & x = 2, \\ \frac{1}{8}, & x \in \{3, 4\} \\ 0, & \text{otherwise} \end{cases}$$

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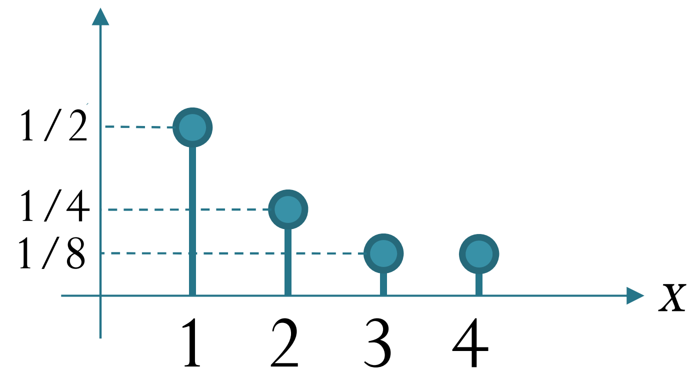

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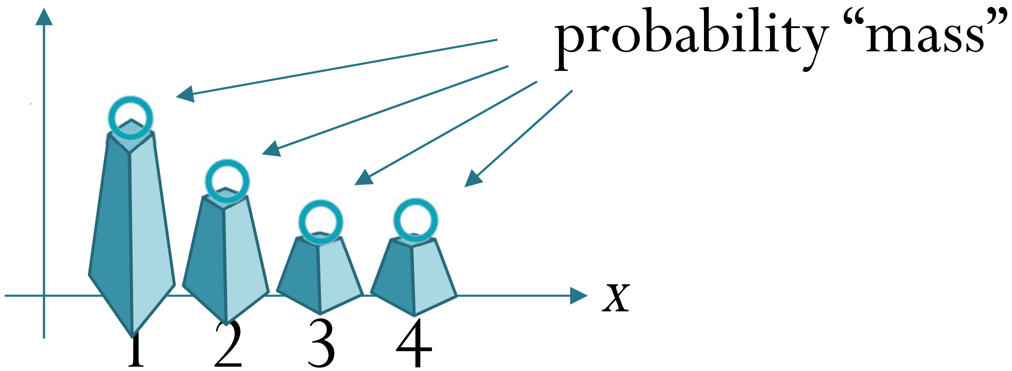

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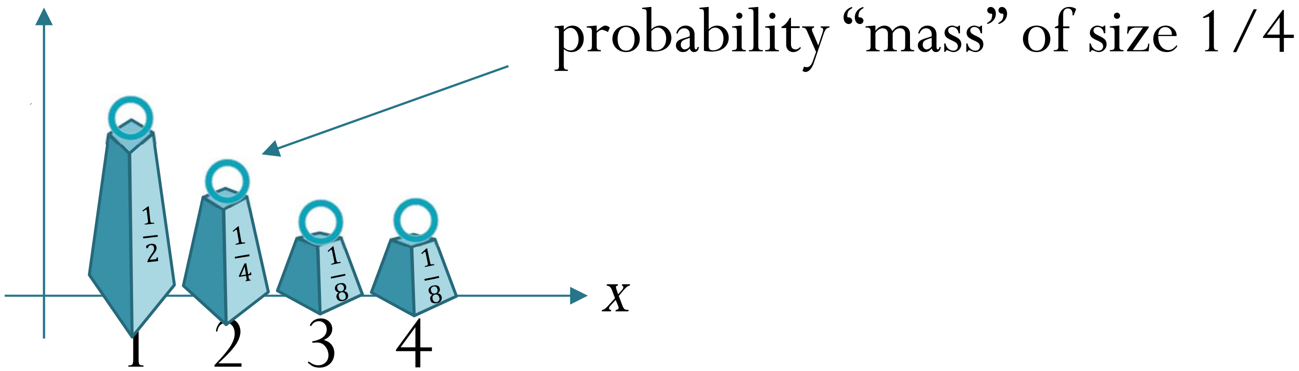

Example: Support of a RV

Consider a random variable (RV) X.

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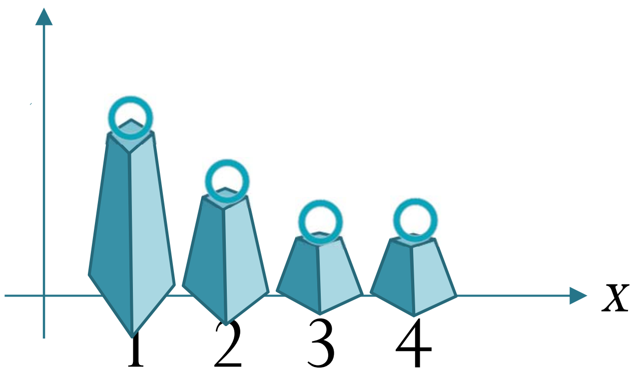

What about the **support** of this RV X?

Example: Support of a RV

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probability mass function (pmf)
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The set $\{1,2,3,4\}$ is a support of X.

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The set $\{1,2,2.5,3,4,5\}$ is also a support of this RV X.

Example: Support of a RV

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probability mass function (pmf) $$p_X(x) = \begin{cases} \frac{1}{2}, & x = 1, \\ \frac{1}{4}, & x = 2, \\ \frac{1}{8}, & x \in \{3,4\} \\ 0, & \text{otherwise} \end{cases}$$

The set $\{1,2,4\}$ is *not* a support of this RV X.

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The set $\{1,2,3,4\}$ is the "minimal" support of X.

For discrete RV, we take the collection of x values at which $p_X(x) > 0$ to be our **"default" support**.

Example: Support of a RV

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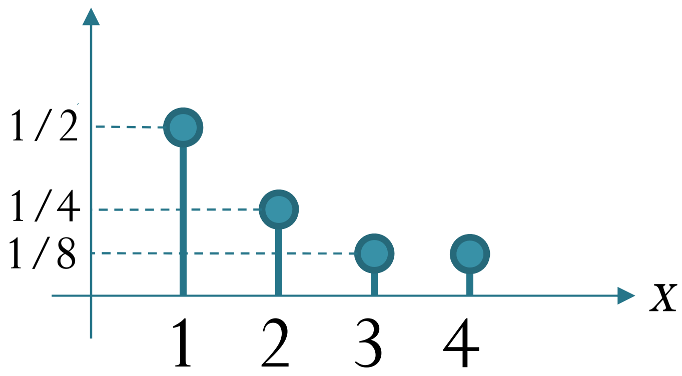

The "default" support for this RV is the set $S_X = \{1,2,3,4\}$.