

4.1 Bivariate Distributions: Discrete Type

For this week, two functions are used describing two random variables, both said to have a joint P . These functions describe the joint probability distributions of two discrete random variables.

Joint Probability Mass Functions

Definition 4.1.1

Let X and Y be two discrete variables defined on a common space. Let P denote the corresponding λ -measurable space of X and Y , the two random variables of the discrete type. The probability that $X = x$ and $Y = y$ is denoted by $P(x, y) = P(X = x, Y = y)$. The function $P(x, y)$ is called the joint probability mass function (or the pdf) of X and Y and has the following properties:

$$(i) \quad 0 \leq P(x, y) \leq 1$$

$$(ii) \quad \sum_{x \in X} \sum_{y \in Y} P(x, y) = 1$$

$$(iii) \quad P\{X \in A, Y \in B\} = \sum_{x \in A} \sum_{y \in B} P(x, y), \text{ where } A \text{ is a subset of the space } X$$

Example: A couple has a child after a while. Let X equal 1 if this child is a male newborn, and 0 otherwise. Let Y equal 1 if this child is 12, and 0 otherwise.

(a) What is the probability this child is a male newborn given that $X=1$?

(b) What is the probability that this child is an exact newborn?

Answer: What is asked:

$X \backslash Y$	Y	
X	$Y=1$ or $X=1$	$Y=0$ or $X=0$
$X=1$ (male)	$1/6$	$1/6$
$X=0$ (female)	$1/6$	$1/6$

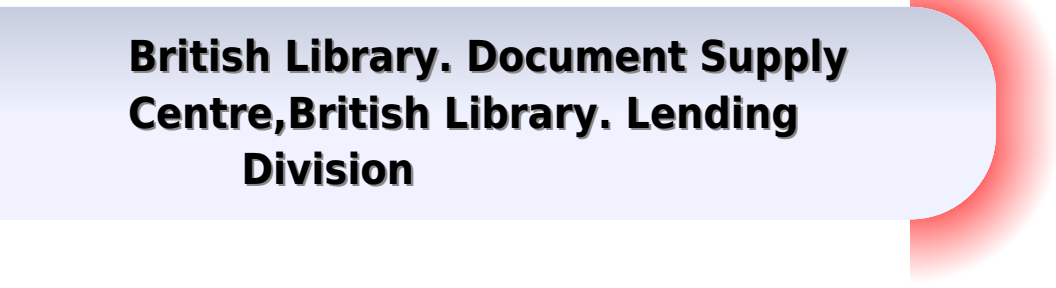
Joint probability	Sum
$P(X=1, Y=1)$ = prob. of 1 boy with 12	$1/6$
$P(X=1, Y=0)$ = prob. of 1 boy with 0	$1/6$
$P(X=0, Y=1)$ = prob. of 0 boy with 12 or 0	$1/6$
$P(X=0, Y=0)$ = prob. of 0 boy with 0 or 0	$1/6$

$$(a) \quad P(X=1, Y=1) = P(X=1, Y=0) = 1/6$$

$$(b) \quad P(X=1) = P(X=0) = P(X=1) = 1/6 + 1/6 = 1/3$$

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available computing power has swept away that roadblock A broad spectrum of new flexible models may now be added to the researcher's tool box This monograph provides a preliminary guide to these models Further development of inferential techniques especially those involving concomitant variables is clearly called for We are grateful for invaluable assistance in the preparation of this monograph In Riverside Carole Arnold made needed changes in grammar and punctuation and Peggy Franklin miraculously transformed minute hieroglyphics into immaculate typescript In Santander Agustin Manrique expertly transformed rough sketches into clear diagrams Finally we thank the University of Cantabria for financial support which made possible Barry C Arnold's enjoyable and productive visit to Santander during the initial stages of the project Barry C Arnold Riverside California USA Enrique Castillo Jose Maria Sarabia Santander Cantabria Spain January 1991 Contents 1 Conditional Specification 1 1 1 Why 1 1 2 How may one specify a bivariate distribution 2 1 3 Early work on conditional specification 4 1 4 Organization of this monograph 5 2 Basic Theorems 7 Compatible conditionals The finite discrete case

Families of Bivariate Distributions K. V. Mardia, 1970-06 *Bivariate Discrete Distributions* Kocherlakota, 1992-05-18

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T. P. Hutchinson, C. D. Lai, 1990-01-01 **Continuous Multivariate Distributions, Volume 1** Samuel Kotz, N.

Balakrishnan, Norman L. Johnson, 2004-04-05 Continuous Multivariate Distributions Volume 1 Second Edition provides a remarkably comprehensive self-contained resource for this critical statistical area It covers all significant advances that have occurred in the field over the past quarter century in the theory methodology inferential procedures computational and simulational aspects and applications of continuous multivariate distributions In depth coverage includes MV systems of distributions MV normal MV exponential MV extreme value MV beta MV gamma MV logistic MV Liouville and MV Pareto distributions as well as MV natural exponential families which have grown immensely since the 1970s Each distribution is presented in its own chapter along with descriptions of real world applications gleaned from the current literature on continuous multivariate distributions and their applications *Probability Distributions* Nick T. Thomopoulos, 2018-04-09

This volume presents a concise and practical overview of statistical methods and tables not readily available in other publications It begins with a review of the commonly used continuous and discrete probability distributions Several useful distributions that are not so common and less understood are described with examples and applications in full detail discrete normal left partial right partial left truncated normal right truncated normal lognormal bivariate normal and bivariate lognormal Table values are provided with examples that enable researchers to easily apply the distributions to real applications and sample data The left and right truncated normal distributions offer a wide variety of shapes in contrast to the symmetrically shaped normal distribution and a newly developed spread ratio enables analysts to determine which of the

three distributions best fits a particular set of sample data The book will be highly useful to anyone who does statistical and probability analysis This includes scientists economists management scientists market researchers engineers mathematicians and students in many disciplines

Monotonic Dependence Functions of Bivariate Distributions T. Kowalczyk,E. Pleszczyńska,1976

Probability Inequalities in Multivariate Distributions Y. L. Tong,2014-07-10 Probability Inequalities in Multivariate Distributions is a comprehensive treatment of probability inequalities in multivariate distributions balancing the treatment between theory and applications The book is concerned only with those inequalities that are of types T1 T5 The conditions for such inequalities range from very specific to very general Comprised of eight chapters this volume begins by presenting a classification of probability inequalities followed by a discussion on inequalities for multivariate normal distribution as well as their dependence on correlation coefficients The reader is then introduced to inequalities for other well known distributions including the multivariate distributions of t chi square and F inequalities for a class of symmetric unimodal distributions and for a certain class of random variables that are positively dependent by association or by mixture and inequalities obtainable through the mathematical tool of majorization and weak majorization The book also describes some distribution free inequalities before concluding with an overview of their applications in simultaneous confidence regions hypothesis testing multiple decision problems and reliability and life testing This monograph is intended for mathematicians statisticians students and those who are primarily interested in inequalities

The Engineering Statistician's Guide to Continuous Bivariate Distributions T. P. Hutchinson,C. D. Lai,1991

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