

4.1 Bivariate Distributions: Discrete Type

For this section, two functions are said describing two random variables, both said to have a joint P . These functions themselves are joint probability distributions of two discrete random variables.

Joint Probability Mass Functions

Definition 4.1.1

Let X and Y be two random 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:

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

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

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

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

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

(b) What is the probability that this will be 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)	$1/4$	$1/4$
$X=0$ (female)	$1/4$	$1/4$

$$(a) \quad P(X=1, Y=1) = P(X=1) = 1/2$$

$$(b) \quad P(X=1 \text{ or } 0) = P(X=1) = 1/2 + 1/2 = 1/2 \text{ or } 1/2$$

Joint probability	Sum
$P(X=1, Y=1)$ = prob. of 1 boy and 1 girl	$1/4$
$P(X=1, Y=0)$ = prob. of 1 boy and 0 girl	$1/4$
$P(X=0, Y=1)$ = prob. of 0 boy and 1 girl	$1/4$
$P(X=0, Y=0)$ = prob. of 0 boy and 0 girl	$1/4$

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Y. L. Tong



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Reliability and Optimization of Structural Systems '91 Rüdiger Rackwitz, Palle Thoft-Christensen, 2012-12-06 This proceedings volume contains 38 papers presented at the 4th Working Conference on Reliability and Optimization of Structural Systems held at the Technical University of Munich Germany September 11-13 1991 The Working Conference was organised by the IFIP International Federation for Information Processing Working Group 7.5 of Technical Committee 7 and was the fourth in a series following similar conferences held at the University of Aalborg Denmark May 1987 at the Imperial College London UK September 1988 and at the University of California Berkeley California USA March 1990 The Working Conference was attended by 54 participants from 16 countries The objectives of Working Group 7.5 are to promote modern structural systems optimization and reliability theory to advance international cooperation in the field of structural system optimization and reliability theory to stimulate research development and application of structural system optimization and reliability theory to further the dissemination and exchange of information on reliability and optimization of structural systems to encourage education in structural system optimization and reliability theory At present the members of the Working Group are A.H.S. Ang U.S.A. M. Grimmer FRG G.A. Ungert Italy N.C. Lind Canada M.J. Baker UK H.O. Maden Denmark P. Bjerager Norway R.E. Melcher Australia C.A. Cornell U.S.A. F. Mo e U.S.A.

Wavelets, Images, and Surface Fitting Pierre-Jean Laurent, Alain Le Méhauté, Larry Schumaker, 1994-07-15 This volume documents the results and presentations relating to the use of wavelet theory and other methods in surface fitting and image reconstruction of the Second International Conference on Curves and Surfaces held in Chamonix in 1993 The papers represent directions for future research and development in many areas of application

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Tables of the Bivariate Normal Distribution Function and Related Functions United States. National Bureau of Standards, 1959

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