

Statistics

1 Linear combinations of random variables

Continuous random variables

A continuous random variable X has a pdf f such that:

1. $f(x) \geq 0 \forall x$
2. $\int_{-\infty}^{\infty} f(x) dx = 1$

$$\Pr(X \leq c) = \int_{-\infty}^c f(x) dx$$

Linear functions $X \rightarrow aX + b$

$$\begin{aligned}\Pr(Y \leq y) &= \Pr(aX + b \leq y) \\ &= \Pr\left(X \leq \frac{y-b}{a}\right) \\ &= \int_{-\infty}^{\frac{y-b}{a}} f(x) dx\end{aligned}$$

$$\begin{array}{ll}\text{Mean:} & E(aX + b) = a E(X) + b \\ \text{Variance:} & \text{Var}(aX + b) = a^2 \text{Var}(X)\end{array}$$

Linear combination of two random variables

$$\begin{array}{lll}\text{Mean:} & E(aX + bY) = a E(X) + b E(Y) & \\ \text{Variance:} & \text{Var}(aX + bY) = a^2 \text{Var}(X) + b^2 \text{Var}(Y) & \text{(if } X \text{ and } Y \text{ are independent)}\end{array}$$

2 Sample mean

Approximation of the **population mean** determined experimentally.

$$\bar{x} = \frac{\sum x}{n}$$

where n is the size of the sample (number of sample points) and x is the value of a sample point

On CAS

1. Spreadsheet
2. In cell A1: `mean(randNorm(sd, mean, sample size))`
3. Edit → Fill → Fill Range
4. Input range as A1:An where n is the number of samples
5. Graph → Histogram