

Probability Theory and Statistics 114

Prof. Willie Brink

Applied Mathematics, Stellenbosch University

Lecture 30

Continuous random variables

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Previously...

Area under the curve of $f(x)$, between $x = a$ and $x = b$:

$$A = \int_a^b f(x) dx$$

Fundamental theorem of calculus:

$$\int_a^b f(x) dx = F(b) - F(a) \quad \text{with } F(x) \text{ the antiderivative of } f(x)$$

Improper integration:

$$\text{e.g. } \int_a^\infty f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx$$

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5.1 Introduction to continuous random variables

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Raffaela Di Napoli



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