

## Chapter 4

# Multivariate Discrete Probability Distributions

### 4.1 Basic Terminology and Techniques

Many real-life applications often involve more than a single random variable. For example, your final mark in a course might involve your assignment mark  $X_1$ , your midterm test mark  $X_2$ , and your final exam mark  $X_3$ . In a medical diagnosis context, the results of various tests  $Y_1, Y_2, \dots, Y_n$  may be significant. In a networking context, the workloads of several routers  $Z_1, Z_2, \dots, Z_n$  may be of interest. All of these random variables are associated with the same experiment and sample space, and as such, their values may relate in interesting ways. This motivates us to consider probabilities of events involving simultaneously several random variables. Therefore, we need to extend the ideas introduced in the previous chapter for univariate discrete probability distributions to deal with multivariate problems.

**Joint Probability Mass Functions:** Let us consider two discrete random variables  $X$  and  $Y$  associated with the same experiment, and define the function

$$f(x, y) = P(\{X = x\} \cap \{Y = y\}), \quad x \in A_X, y \in A_Y,$$

where  $A_X$  and  $A_Y$  represent the ranges of  $X$  and  $Y$ , respectively. We call  $f(x, y)$  the **joint probability mass function (pmf) of  $(X, Y)$**  and write

$$f(x, y) = P(X = x, Y = y)$$

as a shorthand for this function. The properties of a joint pmf are similar to those for a single discrete random variable. In particular, we have that  $0 \leq f(x, y) \leq 1$  for all  $(x, y)$  and

$$\sum_{\text{all } (x, y)} f(x, y) = 1.$$

# Chapter 4 Multivariate Probability And Statistics

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Exercises and Solutions in Statistical Theory Lawrence L. Kupper,Brian. H Neelon,Sean M. O'Brien,2013-06-24 Exercises and Solutions in Statistical Theory helps students and scientists obtain an in depth understanding of statistical theory by working on and reviewing solutions to interesting and challenging exercises of practical importance Unlike similar books this text incorporates many exercises that apply to real world settings and provides much mor

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**An Introduction to Mathematical Statistics** H. D. Brunk, 1965 Details the other revolutions during 1776 including the reaction of the native residents of San Francisco in the wake of the first European settlement there and the devastation of the Aleutian Islands by the Russians hunt for sea otters

**Graphical Exploratory Data Analysis** S. H. C. DuToit, A. G. W. Steyn, R. H. Stumpf, 2012-12-06 Portraying data graphically certainly contributes toward a clearer and more penetrative understanding of data and also makes sophisticated statistical data analyses more marketable This realization has emerged from many years of experience in teaching students in research and especially from engaging in statistical consulting work in a variety of subject fields Consequently we were somewhat surprised to discover that a comprehensive yet simple presentation of graphical exploratory techniques for the data analyst was not available Generally books on the subject were either too incomplete stopping at a histogram or pie chart or were too technical and specialized and not linked to readily available computer programs Many of these graphical techniques have furthermore only recently appeared in statistical journals and are thus not easily accessible to the statistically unsophisticated data analyst This book therefore attempts to give a sound overview of most of the well known and widely used methods of analyzing and portraying data graphically Throughout the book the emphasis is on exploratory techniques Realizing the futility of presenting these methods without the necessary computer programs to actually perform them we endeavored to provide working computer programs in almost every case Graphic representations are illustrated throughout by making use of real life data Two such data sets are frequently used throughout the text In realizing the aims set out above we avoided intricate theoretical derivations and explanations but we nevertheless are convinced that this book will be of inestimable value even to a trained statistician

**Intrasite Spatial Analysis in Archaeology** Harold Hietala, Paul A. Larson, 1984-11-08 Collection of theoretical discussions and case studies paper by B Spurling and B Hayden separately annotated

**Water-resources Engineering** David A. Chin, 2006 This in depth review of water resources engineering essentials focuses on both fundamentals and design applications Emphasis on fundamentals encourages readers understanding of basic equations in water resources engineering and the background that is necessary

to develop innovative solutions to complex problems Comprehensive design applications illustrate the practical application of the basic equations of water resources engineering Full coverage of hydraulics hydrology and water resources planning and management is provided Hydraulics is separated into closed conduit flow and open channel flow and hydrology is separated into surface water hydrology and ground water hydrology For professionals looking for a reference book on water resources engineering *Mathematical Reviews* ,2003 **Applied Statistics** John Neter,William Wasserman,G. A. Whitmore,1988 Sovereign Risk, Portfolio Management, and Debt Rescheduling Ronald L. Solberg,1984 Practical Text Mining with Perl Roger Bilisoly,2008-08-18 Na ovitku This book is devoted to the fundamentals of text mining using Perl an open source programming tool that is freely available via the Internet It covers mining ideas from several perspectives statistics data mining linguistics and information retrieval and provides readers with the means to successfully complete text mining tasks on their own *Quarterly Publication of the American Statistical Association* ,2002 Statistics Joseph F. Healey,2002 A comprehensive student oriented text that provides students a challenging first look at social statistics by illustrating the application of statistics to contemporary social issues Students learn to read and interpret statistics in a variety of settings Each chapter is complete with numerous practice exercises problems and demonstrations and applications of the latest SPSS and in this edition MicroCase statistical software packages to reinforce chapter concepts operations and formulas The book s primary emphasis is on developing the following skills necessary for students to become statistically literate computational competence appreciation of statistics and the ability to read professional social science literature *Introduction to Statistical Measures for the Social and Behavioral Sciences* Perry E. Jacobson,1976 **Which Degree?** ,1985 **Bulletin of the American Mathematical Society** ,1981 *Bulletin (new Series) of the American Mathematical Society* ,1981 **Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists** ,1995

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