

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

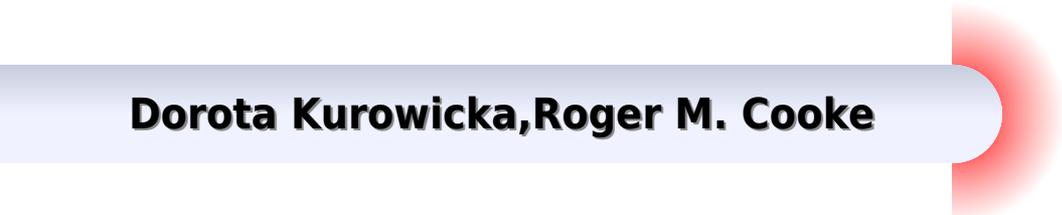
$$f(x, y) = P(X = x, Y = y)$$

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

Dorota Kurowicka, Roger M. Cooke



Chapter 4 Multivariate Probability And Statistics:

Handbook of Monte Carlo Methods Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach *Handbook of Monte Carlo Methods* provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author s own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation *Handbook of Monte Carlo Methods* is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels

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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 more

Statistics for Big Data For Dummies Alan Anderson, 2015-08-31 The fast and easy way to make sense of statistics for big data Does the subject of data analysis make you dizzy You've come to the right place Statistics For Big Data For Dummies breaks this often overwhelming subject down into easily digestible parts offering new and aspiring data analysts the foundation they need to be successful in the field Inside you'll find an easy to follow introduction to exploratory data analysis the lowdown on collecting cleaning and organizing data everything you need to know about interpreting data using common software and programming languages plain English explanations of how to make sense of data in the real world and much more Data has never been easier to come by and the tools students and professionals need to enter the world of big data are based on applied statistics While the word statistics alone can evoke feelings of anxiety in even the most confident student or professional it doesn't have to Written in the familiar and friendly tone that has defined the For Dummies brand for more than twenty years Statistics For Big Data For Dummies takes the intimidation out of the subject offering clear explanations and tons of step by step instruction to help you make sense of data mining without losing your cool Helps you to identify valid useful and understandable patterns in data Provides guidance on extracting previously unknown information from large databases Shows you how to discover patterns available in big data Gives you access to the latest tools and techniques for working in big data If you're a student enrolled in a related Applied Statistics course or a professional looking to expand your skillset Statistics For Big Data For Dummies gives you access to everything you need to succeed

Databases for Data-Centric Geotechnics Kok-Kwang Phoon, Chong Tang, 2024-12-20 Databases for Data Centric Geotechnics forms a definitive reference and guide to databases in geotechnical and rock engineering to enhance decision making in geotechnical practice using data driven methods This first volume pertains to site characterization The opening chapter presents an in depth analysis of site data attributes including the establishment of a new taxonomy of site data under 4S site generalizations spatial features sampling characteristics and smart data to provide a novel agenda for data driven site characterization Type 3 machine learning methods disruptive value are possible as sensors become more

pervasive and more intelligent A comprehensive overview of site characterization information is also presented with a focus on its availability coverage value to decision making and challenges The remaining 13 chapters cover databases of soil and rock properties and the application of these databases to rock socket behavior rock classification settlement on soft marine clays permeability of fine grained soils and liquefaction among others The databases were compiled from studies undertaken in many countries including Austria Australia Brazil Canada China France Finland Germany India Iran Japan Korea Malaysia Mexico New Zealand Norway Singapore Sweden Thailand the United Kingdom and the United States This volume on site characterization is a companion to the volume on geotechnical structures Databases for Data Centric Geotechnics represents the most diverse and comprehensive assembly of database research in a single publication consisting of two volumes to date It follows from Model Uncertainties for Foundation Design also published by CRC Press and suits specialist geotechnical engineers researchers and graduate students

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

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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 **Quarterly Publication of the American Statistical Association** ,2002 Technometrics ,2005 Which Degree? ,1985 *Bulletin of the American Mathematical Society* ,1981 Bulletin (new Series) of the American Mathematical Society ,1981

Engineering Mathematics Anthony James Merrill Spencer,1977 **Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists** ,1995 Journal of Quality Technology ,1990 Uncertainty Analysis with High Dimensional Dependence Modelling Dorota Kurowicka,Roger M. Cooke,2006-03-31 This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis all the key topics including uncertainty elicitation dependence modelling sensitivity analysis and probabilistic inversion numerous worked examples and applications workbook problems enabling use for teaching software support for the examples using UNICORN a Windows based uncertainty modelling package developed by the authors and a website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples

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