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The Probability That X Lies Within Some Small Range Can Be Approximated By And  
The Expected Value Is Then Approximated By  $P(X \in X_2)$

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### **Random Variables And Probability Distributions**

EXAMPLE 2.6 (a) Find The Distribution Function For The Random Variable Of Example 2.5. (b) Use The Result Of (a) To Find  $P(1 < X < 2)$ . (a) We Have If  $X < 0$ , Then  $F(x) = 0$ . If  $0 < X < 3$ , Then If  $X < 3$ , Then Thus The Required Distribution Function Is Note That  $F(x)$  Increases Monotonically From 0 To 1 As Is Required For A Distribution Function. It Should Also ... Feb 16th, 2024

### **4 Continuous Random Variables And Probability ...**

Let  $p$  Be A Number Between 0 And 1. The  $(100p)$ th Percentile Of The Distribution Of A Continuous Rv  $X$ , Denoted By  $\eta(p)$ , Is Defined By  $\eta(p)$  Is The Specific Value Such That  $100p\%$  Of The Area Under The Graph Of  $F(x)$  Lies To The Left Of  $\eta(p)$  And  $100($  May 7th, 2024

### **CHAPTER 3: Random Variables And Probability Distributions**

(a) Use This To Compute  $P(X < 1)$  And  $P(0.5 < X < 1)$  (b) Find The Density Function Of  $X$   
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