Al-Mustaqbal University College
Department of Computer
Engineering Techniques

Information Theory and coding

Fourth stage

Lecture 2

Random Variables

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Random Variables:

A random variable, usually written X, is a variable whose possible values are numerical outcomes of a random phenomenon. There are two types of random variables, discrete and continuous. All random variables have a cumulative distribution function. It is a function giving the probability that the random variable X is less than or equal to x, for every value x.

1. Discrete Random Variable

A discrete random variable is one which may take on only a countable number of distinct values such as 0,1,2,3,4,........ If a random variable can take only a finite number of distinct values, then it must be discrete. Examples of discrete random variables include the number of children in a family, the number of defective light bulbs in a box of ten. The probability distribution of a discrete random variable is a list of probabilities associated with each of its possible values. It is also sometimes called the probability function or the probability mass function.

When the sample space Ω has a finite number of equally likely outcomes, so that the discrete uniform probability law applies. Then, the probability of any event x is given by:

$$p(A) = \frac{\text{Number of elements of x}}{\text{Number of elements of } \Omega}$$

This distribution may also be described by the ***probability histogram.*** Suppose a random variable X may take k different values, with the probability that X = xi defined to be

P(X = xi) =Pi . The probabilities Pi must satisfy the following:

1- 0 < Pi < 1 for each i

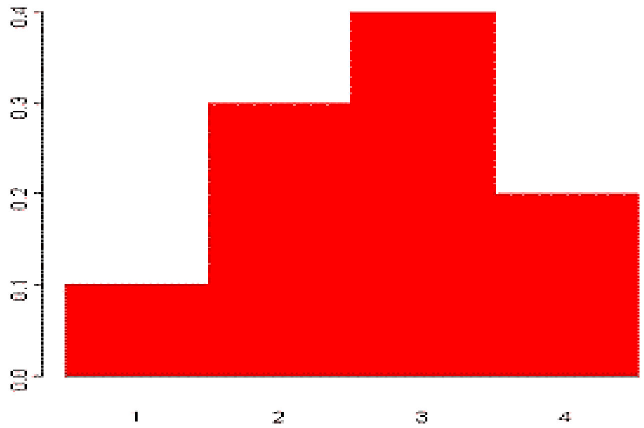
2- $P1 + P2 + \cdots + Pk = 1$ or,

$$\sum_{i=1}^{k} P_i = 1$$

Example: Suppose a variable X can take the values 1, 2, 3, or 4. The probabilities associated with each outcome are described by the following table:

Outcome:	1	2	3	4
Probability:	0.1	0.3	0.4	0.2

plot the probability distribution and the cumulative distribution.



probability distribution

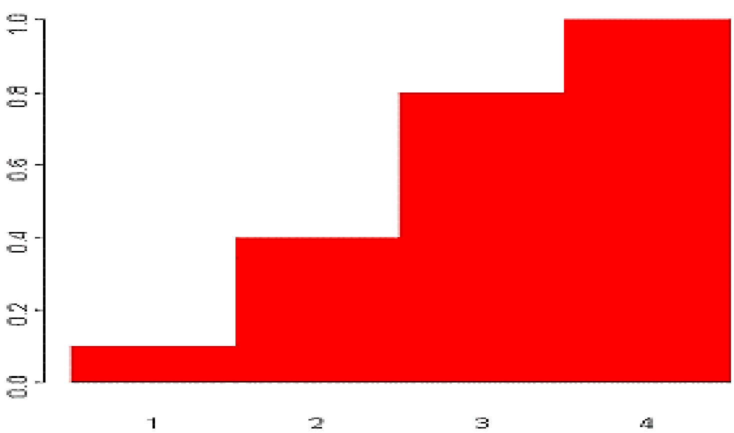
The cumulative distribution function for the above probability distribution is calculated as follows:

The probability that X is less than or equal to 1 is 0.1,

the probability that X is less than or equal to 2 is 0.1+0.3 = 0.4,

the probability that X is less than or equal to 3 is 0.1+0.3+0.4 = 0.8,

and, the probability that X is less than or equal to 4 is 0.1+0.3+0.4+0.2 = 1.



cumulative distribution

H.W: Having a text of (ABCAABDCAA). Calculate the probability of each letter, plot the probability distribution and the cumulative distribution.

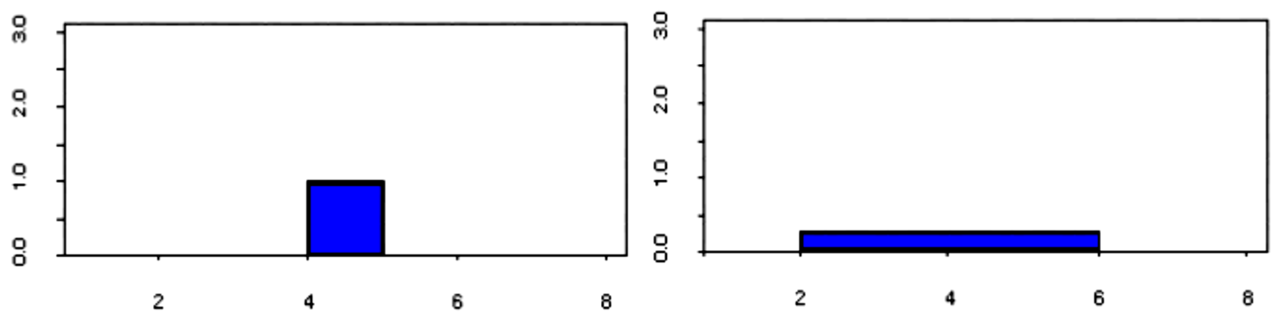
2. Continuous Random Variables

A ***continuous random variable*** is one which takes an infinite number of possible values. Continuous random variables are usually measurements. Examples include height, weight and the amount of sugar in an orange. A continuous random variable is not defined at specific values. Instead, it is defined over an *interval* of values, and is represented by the ***area under a curve***. The curve, which represents a function *p(x)*, must satisfy the following:

1: *The curve has no negative values (p(x) ≥ 0 for all x)*

2: *The total area under the curve is equal to 1.*

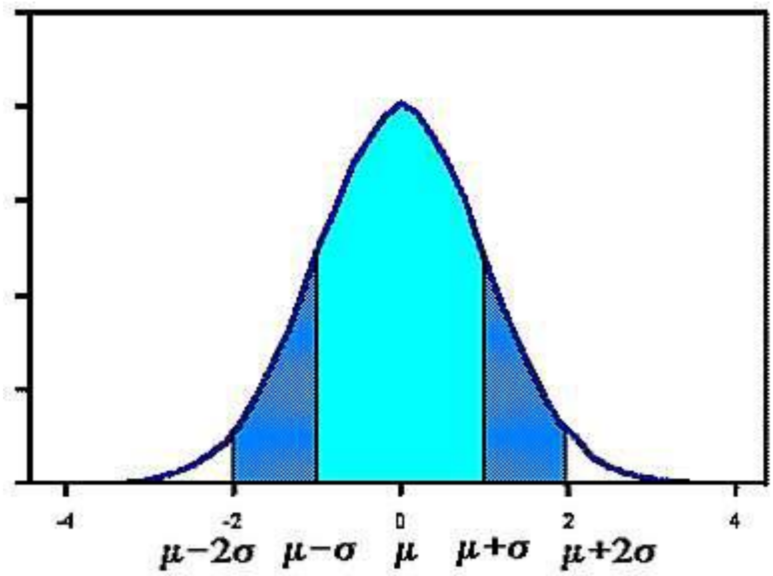
A curve meeting these requirements is known as a ***density curve***. If any interval of numbers of equal width has an equal probability, then the curve describing the distribution is a rectangle, with constant height across the interval and 0 height elsewhere, these curves are known as uniform distributions.



Uniform distribution

Another type of distribution is the normal distribution having a bell-shaped density curve described by its mean μ and standard deviation σ. The height of a normal density curve at a given point x is given by:

$$h = \frac{1}{\sigma\sqrt{2\pi}} e^{-0.5\left(\frac{x-\mu}{\sigma}\right)^2}$$



The Standard normal curve

Joint Probability:

Joint probability is the probability of event Y occurring at the same time event X occurs. Its notation is $P(X \cap Y) or\ P(X, Y)$, which reads; the joint probability of X and Y.

$$P(X, Y) = P(X) \times P(Y)$$

Example: For discrete random variable, if the probability of rolling a four on one die is $P(X)$ and if the probability of rolling a four on second die is $P(Y)$. Find $P(X,Y)$.

Solution: We have $P(X) = P(Y) = 1/6$

$$P(X,Y) = P(X) \times P(Y)$$
$$= 1/6 \times 1/6$$
$$=1/36$$
$$= 0.0277 = 2.8\%$$

Example : if you have the joint probability as shown in this matrix; find the probability of the each single value

$$P(x,y) = \begin{bmatrix} 0.1 & 0.25 \\ 0 & 0.2 \\ 0.25 & 0.2 \end{bmatrix}$$

Solution:

$p(x1) = \sum_{j=1}^{2} p\ (x1, yj) = 0.1 + 0.25 = 0.35$

$p(x2) = \sum_{j=1}^{2} p\ (x2, yj) = 0 + 0.2 = 0.2$

$p(x3) = \sum_{j=1}^{2} p\ (x3, yj) = 0.25 + 0.2 = 0.45$

$p(y1) = \sum_{i=1}^{3} p\ (xi, y1) = 0.1 + 0 + 0.25 = 0.35$

$p(y2) = \sum_{i=1}^{3} p\ (xi, y2) = 0.25 + 2 + 0.2 = 0.65$

Then:

$p(x) = [0.35 \quad 0.2 \quad 0.45]$ **and** $p(y)= [0.35 \quad 0.65]$