Mathematics/Statistics 511

Quiz #6   Name: _____

1. Define random variable.

2. Let X be a discrete random variable with space R. Then define the probability density function (p.d.f.) of X.

3. It X is a discrete random variable with space R and p.d.f./ $f(x)$ then define the mathematical expectation $E(u(X))$ of $u(X)$.