Comparing Discrete and Continuous

	Discrete Random Variables	Continuous Random Variables
Probability 0	Equivalent to impossible	All impossible events have probability 0, but not conversely.
Relative Chances	PMF: $p_X(k) = \mathbb{P}(X = k)$	PDF $f_X(k)$ gives chances relative to $f_X(k')$
Events	Sum over PMF to get probability	Integrate PDF to get probability
Convert from CDF to P(M/D)F	Sum up PMF to get CDF. Look for "breakpoints" in CDF to get PMF.	Integrate PDF to get CDF. Differentiate CDF to get PDF.
$\mathbb{E}[X]$	$\sum_{\omega} X(\omega) \cdot p_X(\omega)$	$\int_{-\infty}^{\infty} z \cdot f_X(z)\,\mathrm{d}z$
$\mathbb{E}[g(X)]$	$\sum_{\omega} g\big(X(\omega)\big) \cdot p_X(\omega)$	$\int_{-\infty}^{\infty} g(z) \cdot f_X(z)\,\mathrm{d}z$
$\mathrm{Var}(X)$	$\mathbb{E}[X^2] - (\mathbb{E}[X])^2$	$\mathbb{E}[X^2] - (\mathbb{E}[X])^2 = \int_{-\infty}^{\infty} (z - \mathbb{E}[X])^2 f_X(z)\,\mathrm{d}z$

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Let's calculate an expectation

$$f_X(z) = \begin{cases} \frac{1}{b-a} & \text{if } a \le z \le b \\ 0 & \text{otherwise} \end{cases}$$

Let X be a uniform random number between a and b.

$\mathbb{E}[X] = \int_{-\infty}^{\infty} z \cdot f_X(z)\,\mathrm{d}z$

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Continuous Zoo

$X \sim \text{Unif}(a, b)$	$X \sim \text{Exp}(\lambda)$	$X \sim \mathcal{N}(\mu, \sigma^2)$
$f_X(k) = \frac{1}{b-a}$ $\mathbb{E}[X] = \frac{a+b}{2}$ $\text{Var}(X) = \frac{(b-a)^2}{12}$	$f_X(k) = \lambda e^{-\lambda k}$ for $k \geq 0$ $\mathbb{E}[X] = \frac{1}{\lambda}$ $\text{Var}(X) = \frac{1}{\lambda^2}$	$f_X(k) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ $\mathbb{E}[X] = \mu$ $\text{Var}(X) = \sigma^2$

It's a smaller zoo, but it's just as much fun!

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Are these memoryless?

You arrive to a bus stop at a (uniformly) random time, to a bus that arrives every 10 minutes. How long until the bus arrives? How long conditioned on you've already waited 8 minutes?

You put everyone in class into a random order. You'll iterate through that list. What is the probability of being next? Probability of being next conditioned on not selected yet AND half the class has gone?

You flip a coin (independently) until you see a heads. How many flips do you need? How many additional flips after seeing 4 tails?

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