

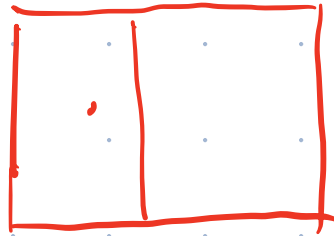
Continuous R. V. Distribution.

X has infinite possible outcome

1) $P(X=k) = 0$

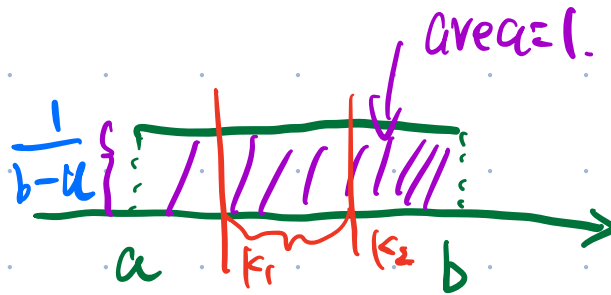
2) 只有 X 取一个范围才

有概率。



Special distributions for Continuous R.V.

1) uniform distribution.



$$P(k_1 \leq X \leq k_2)$$

$$= \frac{k_2 - k_1}{b - a}$$

z.i.z

$$\begin{aligned} E(X) &= \frac{b-a}{2} \\ \text{std}(X) &= \frac{b-a}{\sqrt{12}} \end{aligned}$$

area $\begin{cases} \text{proportion} \\ \text{probability} \\ \text{percentage / percentile} \end{cases}$

2) normal distribution.

有其它, 求 area. 用 normalcdf.

有 area, 求其它, 用 invNorm.