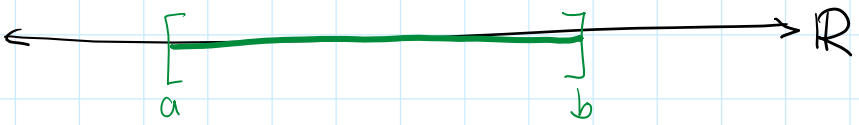
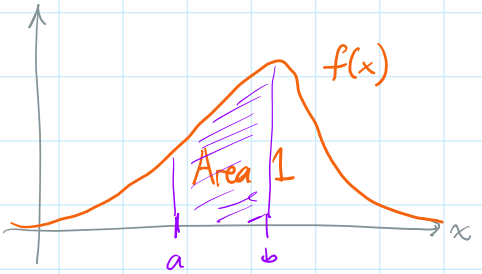
CONTINUOUS RANDOM VARIABLES



Key Concepts:

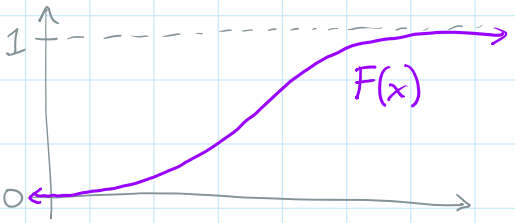
pdf: probability density function

$f(x)$ such that $P(a \le X \le b) = \int_a^b f(x)\,dx$



cdf: cumulative distribution function

$F(x)$ such that $P(X \le b) = F(b)$



note: $F(b) = \int_{-\infty}^{b} f(x)\,dx$

$F'(x) = f(x)$ by Fundamental Theorem of Calculus