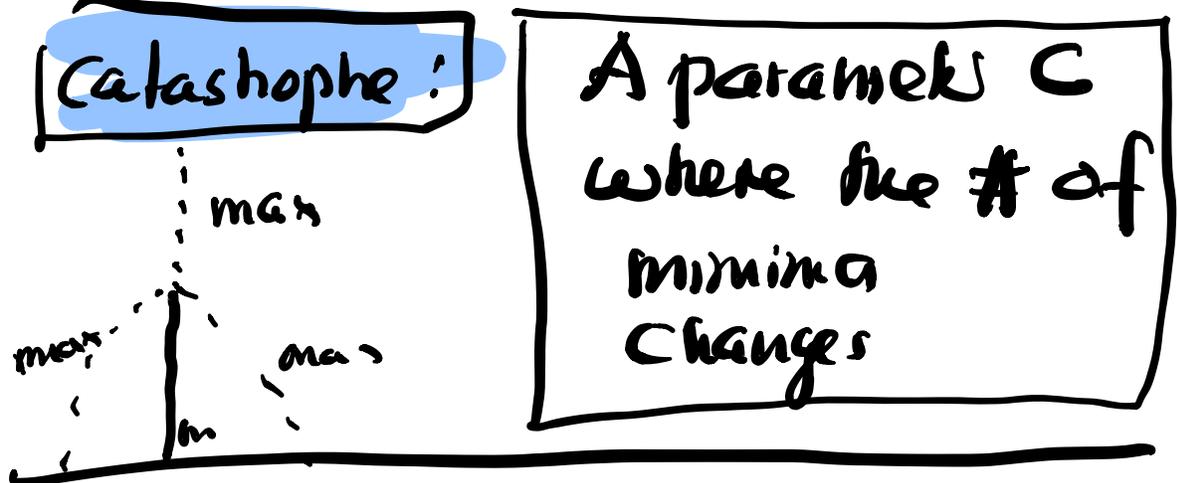
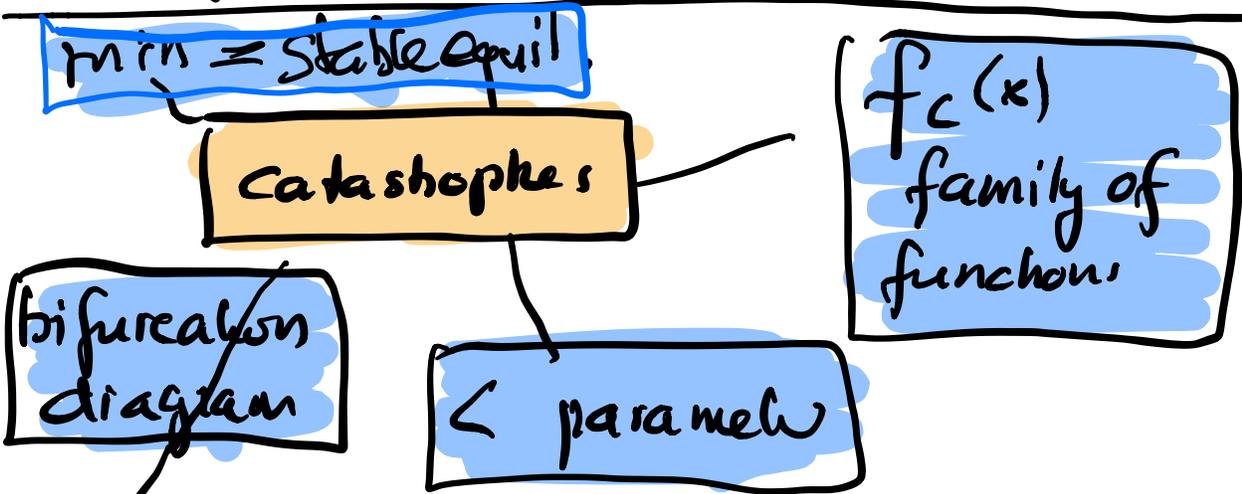
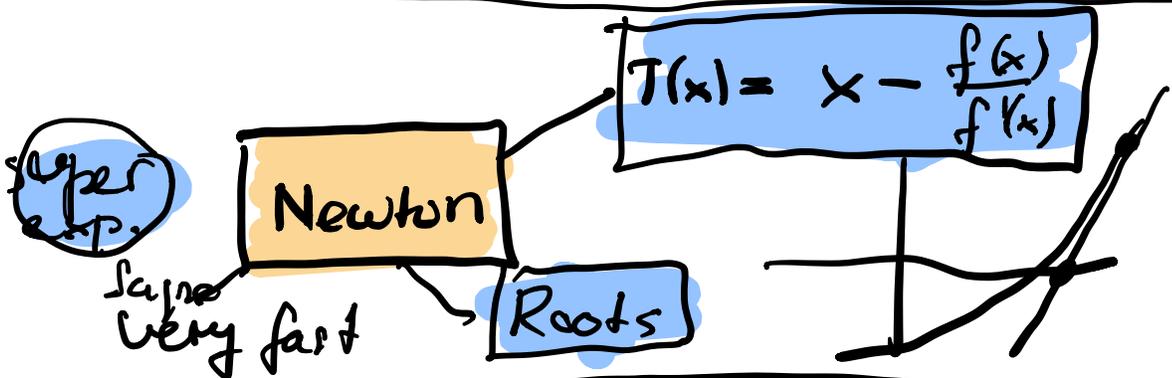


Unit 28

Review



PDF CDF

def PDF

≥ 0 f
piecewise
cont
 $\int_{-\infty}^{\infty} f(x) dx = 1$

def CDF

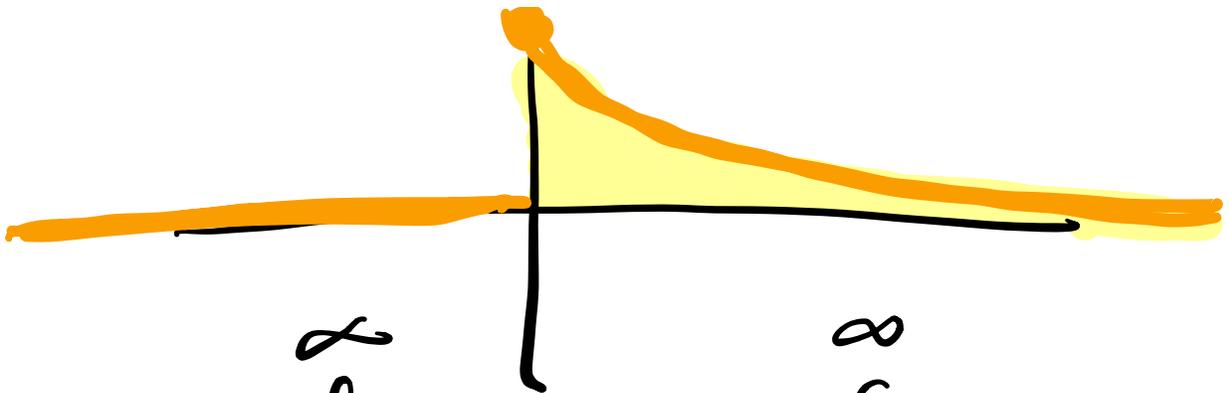
$$F(x) = \int_{-\infty}^x f(t) dt$$

$F(b) - F(a)$

- Normal
- Exponential
- Cauchy
- Arcsin
- Uniform

probab. that
the data are in
 $[a, b]$

$$f(x) = \begin{cases} e^{-x} & x \geq 0 \\ 0 & \text{else} \end{cases}$$



$$\int_{-\infty}^{\infty} f(x) dx = \int_0^{\infty} e^{-x} dx = 1$$

Newton
Huygens

Cauchy

People

René
Thom

Archimede
volumes

Leibniz

Unbounded interval

f becomes unbounded

Convergent
divergent

Improper integrals

DNE

Prototype:

$$\int_0^{\infty} x^p dx$$
$$\int_0^1 x^{-p} dx$$