# Probability of Sums

Assume the function, $z = x + y$, where $x$ and $y$ are statistically independent measurements. For generality assume that all three random variables have different pdfs - $f(x)$, $g(y)$ and $h(z)$.

Since $x$ and $y$ are statistically independent the probability of observing any specific values $x'$ and $y'$ is given by a product.

$$p(x')p(y') = f(x')dx \times g(y')dy$$

It is not possible to equate this product to $p(z')$ nor $h(z')$, because there can be multiple combinations of $x$ and $y$ which yield $z'$. However, integration of the pdfs does result in an equality.

$$\int_z h(z)dz = \int\int_{x\,y} f(x)g(y)dxdy = \int_x f(x)dx \int_y g(y)dy = 1$$

This last expression does not yield the functional form of $h(z)$, but it does permit the determination of the moments of $h(z)$.

# Sums Trimmed Sums And Extremes Progress In Probability

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