



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.

$$\int_z h(z) dz = \int_x \int_y f(x) g(y) dx dy = \int_x f(x) dx \int_y g(y) dy = 1$$

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

Patrick Vollmar



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In a global defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their capability to kindle emotions, provoke contemplation, and ignite transformative change is actually awe-inspiring. Enter the realm of "**Sums Trimmed Sums And Extremes Progress In Probability**," a mesmerizing literary masterpiece penned by a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve to the book is central themes, examine its distinctive writing style, and assess its profound effect on the souls of its readers.

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