



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

David Kirk



Sums Trimmed Sums And Extremes Progress In Probability:

Sums Trimmed Sums And Extremes Progress In Probability Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Sums Trimmed Sums And Extremes Progress In Probability**," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve to the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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