



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

Francois Longin



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