

# Continuous Random Variables: Probability Density Functions

- A random variable is a function that maps outcomes of a random experiment to real numbers. The probability density function (PDF) of a continuous random variable is a function that gives the probability of the variable falling within a certain interval.

$$f(x) = \frac{d}{dx} F(x) \quad \text{where } F(x) = P(X \leq x)$$



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$$Q_1 = \inf\{x: F(x) \geq 0.25\}$$

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**David Kirk**



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