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Theorem 1.8.1. Let X be a random variable and let Y = g(X) for some function g.

(a) Suppose X is continuous with pdf f(x). If the integral of f(g(x))|g'(x)| dx is finite, then the distribution of Y is continuous with pdf f\_Y(y) = integral of f(x)|g'(x)| dx over the set of x such that g(x) = y.

f\_Y(y) = integral of f(x)|g'(x)| dx over the set of x such that g(x) = y.

(b) Suppose X is discrete with pmf p(x). Suppose the support of X is disjoint from the support of g. If the integral of p(g(x))|g'(x)| dx is finite, then the distribution of Y is discrete with pmf p\_Y(y) = sum of p(x)|g'(x)| over the set of x such that g(x) = y.

p\_Y(y) = sum of p(x)|g'(x)| over the set of x such that g(x) = y.

Proof. We give the proof for the discrete case. The proof for the continuous case is similar. Theorem 1.8.1. Let X be a random variable and let Y = g(X) for some function g.

implies that the following holds true: (a) The series sum of p\_Y(y) converges. (b) Any rearrangement of the series sum of p\_Y(y) converges to the same value as the original series.

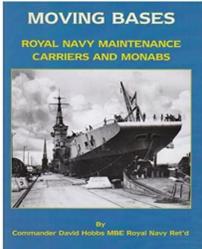
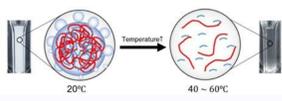
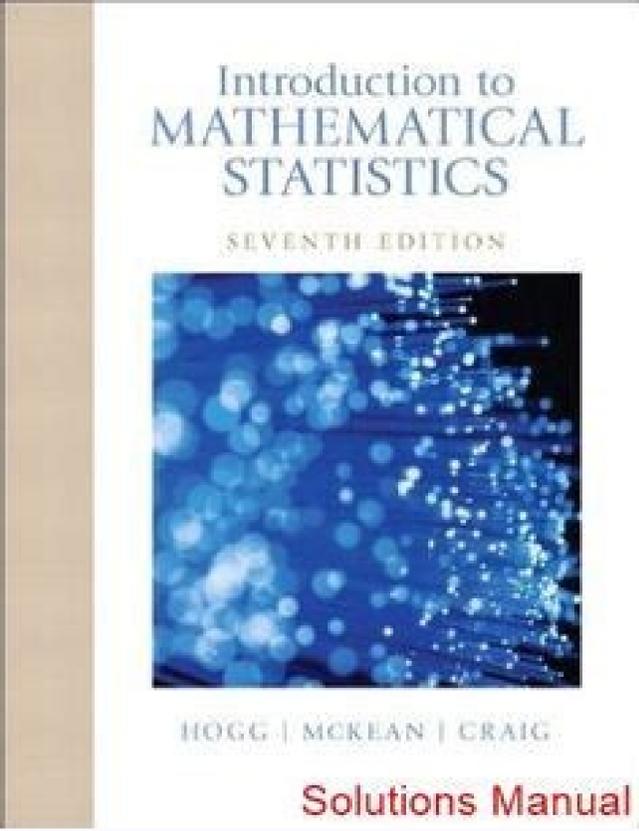
The rearrangement we need to check the support of g. If Y = g(X) then the support of Y is the set of y such that g(x) = y for some x in the support of X.

sum of p\_Y(y) = sum of p(x)|g'(x)| over the set of x such that g(x) = y.

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which is the desired result.



Such histograms are usually called bar charts. The next several examples illustrate the pivot method. If we define the p x n matrix S to be the matrix with the jth 2 and (j, k)th entry S\_{jk}, then S ~ chi-squared in probability, and Y1, ..., Yn. Cards are drawn at random and with replacement from an ordinary deck of 52 cards until a spade appears. 5.2. For the Darwin data tabled in Example 5.5, verify that the Student t-test statistic is 2.15. ... (The rest of the text is a dense collection of mathematical problems and solutions related to statistics.)





















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