# 4.1 Bivariate Distributions: Discrete Type

For the next few lectures we will discuss two random variables, let's call them $X$ and $Y$. This lecture focuses on joint probability distributions of two discrete random variables.

**Joint Probability Mass Function**

**Definition 4.1-1**

Let $X$ and $Y$ be two random variables defined on a discrete space. Let $S$ denote the corresponding two-dimensional space of $X$ and $Y$, the two random variables of the discrete type. The probability that $X = x$ and $Y = y$ is denoted by $f(x, y) = P(X = x, Y = y)$. The function $f(x, y)$ is called the **joint probability mass function** (joint pmf) of $X$ and $Y$ and has the following properties:

(a) $0 \le f(x, y) \le 1$.

(b) $\sum \sum f(x, y) = 1$.

(c) $P[(X, Y) \in A] = \sum \sum f(x, y)$, where $A$ is a subset of the space $S$.

**Example:** A simple fair six-sided die is rolled. Let $X$ equal 1 if the roll is even number, and 0 otherwise. Let $Y$ equal 1 if the roll is 3, and 0 otherwise.

(a) What is the probability the roll is an odd number greater than 3?

(b) What is the probability that the roll is an even number?

**Soln:** Make a table:

| $f(x, y)$ | $Y$ | |
| --- | --- | --- |
| | $0 \ (y = 1, 3, 5)$ | $1 \ (y = 2, 4, 6)$ |
| $0$ (odd) | $1/6$ | $3/6$ |
| $1$ (even) | $1/6$ | $3/6$ |

| Joint outcomes | Prob. |
| --- | --- |
| $f(0,0)$: odd, $= 1$ for roll = 1 | $1/6$ |
| $f(0,1)$: even, $= 1$ for roll = 2 | $1/6$ |
| $f(1,0)$: odd, $= 1$ for roll 3 or 5 | $2/6$ |
| $f(1,1)$: even, $= 1$ for roll = 4 or 6 | $2/6$ |

(a) $P(X = 0, Y = 0) = f(0, 0) = 1/6$

(b) $P(X = \text{even}) = P(X = 1) = f_X(1) = 1/6 + 2/6 = 3/6$

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**Barry C. Arnold,Enrique Castillo,Jose-Maria Sarabia Alegria**

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1 1 2 How may one specify a bivariate distribution 2 1 3 Early work on conditional specification 4 1 4 Organization of this monograph 5 2 Basic Theorems 7 Compatible conditionals The finite discrete case **Tests for Mixtures of Bivariate Distributions** Paul Tucker Shue,1976 *Tables of the Bivariate Normal Distribution Function and Related Functions* United States. National Bureau of Standards,1959 Multivariate Statistical Simulation Mark E. Johnson,1987-02-04 Provides state of the art coverage for the researcher confronted with designing and executing a simulation study using continuous multivariate distributions Concise writing style makes the book accessible to a wide audience Well known multivariate distributions are described emphasizing a few representative cases from each distribution Coverage includes Pearson Types II and VII elliptically contoured distributions Khintchine distributions and the unifying class for the Burr Pareto and logistic distributions Extensively illustrated the figures are unique attractive and reveal very nicely what distributions look like Contains an extensive and up to date bibliography culled from journals in statistics operations research mathematics and computer science **Tables for the Probability Integrals of the Bivariate T Distribution** Paruchuri R. Krishnaiah,John Vernon Armitage,M. C. Breitner,AEROSPACE RESEARCH LABS WRIGHT-PATTERSON AFB OHIO.,Aerospace Research Laboratories (U.S.),1969 Let X 1 and X 2 be jointly distributed as a bivariate normal with a common unknown variance sigma squared known correlation rho and zero means Also let t i x i square root of n s i 1 2 where s squared sigma squared is distributed independent of x 1 and x 2 as a chi square variate with n degrees of freedom Dunnett and Sobel computed the values of 1 alpha to five decimal accuracy for rho plus or minus 0 5 and different values of n and a where P t 1 **Tables for the Bivariate ?t? Distribution** Paruchuri R. Krishnaiah,J. V. Armitage,M. C. Breiter,1970 *Distribution Functions for Statistics Derived from Bivariate Normal and Bivariate 2-parameter Log-normal Populations* James Richard Slack,James R. Wallis,Nicholas C. Matalas,1976 **A Test of Fit for Bivariate Distributions** Ram C. Dahiya,John Gurland,University of Wisconsin--Madison. Mathematics Research Center,WISCONSIN UNIV MADISON MATHEMATICS RESEARCH CENTER.,1971 Tests of fit based on generalized minimum chi square techniques are developed for bivariate distributions The asymptotic null distribution of the test statistic is chi square while the asymptotic non null distribution turns out to be that of a weighted sum of independent non central chi square variates The special case of testing the fit of a bivariate normal distribution is investigated in detail and the power is obtained for several alternative families of bivariate distributions Author *Continuous Bivariate Distributions, Emphasising Applications* T. P. Hutchinson,C. D. Lai,1990-01-01 **Certain Properties of Bivariate Generalized Poisson Distributions with Special Reference to the Hermite Distribution** H. Papageorgiou,1977 *Tables for the Probability Integrals of the Bivariate T Distribution* Paruchuri R. Krishnaiah,John Vernon Armitage,M. C. Breiter,1969 **Probability Distributions** Nick T. Thomopoulos,2018-04-09 This volume presents a concise and practical overview of statistical methods and tables not readily available in other publications It begins with a review of the commonly used continuous and discrete probability distributions

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