

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

$$(A \cap B) \cup (A \cap B^c) = A$$

$$P(A|B) = \frac{P(A)P(B|A)}{P(A)P(B|A) + P(A^c)P(B|A^c)} = \frac{1/2 \cdot 1/3}{1/6 + 1/2 \cdot 1/2}$$

$$= \frac{1/6}{1/6 + 1/4} = \frac{2/12}{2/12 + 3/12} = \frac{2}{5}$$

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$X: \Omega \rightarrow \mathbb{R}$
 $X^{-1}(a, b) = \dots$

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Distribution function

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Ergebnis

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$D(f)$ and $F(f)$ plots.

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$$\sum_{k=0}^{\infty} \frac{\lambda^k}{k!} e^{-\lambda} = e^{-\lambda} e^{\lambda} = e^0 = 1$$

konvergenz:

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$$F_X(t) = \int_{-\infty}^t f(s) ds$$

min (under X) *bedeut* (under ds)

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$e^{-x^2/2}$

$\int_{-\infty}^{\infty} e^{-x^2/2} dx = \sqrt{2\pi}$

$$\left(\int_{-\infty}^{\infty} e^{-x^2/2} dx \right)^2 = \left(\int_{-\infty}^{\infty} e^{-x^2/2} dx \right) \cdot \left(\int_{-\infty}^{\infty} e^{-y^2/2} dy \right)$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)/2} dx dy = \int_0^{2\pi} \int_0^{\infty} e^{-r^2/2} r dr dy$$

$$= 2\pi \int_0^{\infty} e^{-t} dt = 2\pi$$

$\frac{1}{2}r^2 = t$
 $r dr = dt$

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$(X, 2X)$ (X, X^2)

$X = (X_1, \dots, X_n)$
 X_i unabhängig
 \Downarrow
 $F_X(x_1, \dots, x_n) = F_{X_1}(x_1) \cdot \dots \cdot F_{X_n}(x_n)$
 \Uparrow
 $f_X(x_1, \dots, x_n) = f_{X_1}(x_1) \cdot \dots \cdot f_{X_n}(x_n)$

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