

How to model rainfall? (which distribution)

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Q: What is the probability of rain today?

-  $X = \{ \text{RAIN, NO RAIN} \}$

$$P(\text{Rain}) = .3$$

$$P(\text{No Rain}) = .7$$

$$X \sim \text{Bernoulli}(0.3)$$

How to model rainfall? (which distribution)

Q: What is the probability of 5 times rain in next 10 days

$X \sim \text{Binomial}(N=10; p=0.3)$

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Q: What is rain category tomorrow?

No Rain (0 mm)

P  
.3

Light (0-5 mm)

.4

Moderate (5-15 mm)

.2

Heavy (15+ mm)

.1

$X \sim \text{Categorical}([.3, .4, .2, .1])$

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$\lambda = 10$  drops/min = Avg.

$X \sim \text{Poisson}(\lambda = 10)$

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$$P(X = 3.1415926535 \text{ mm}) = ?$$

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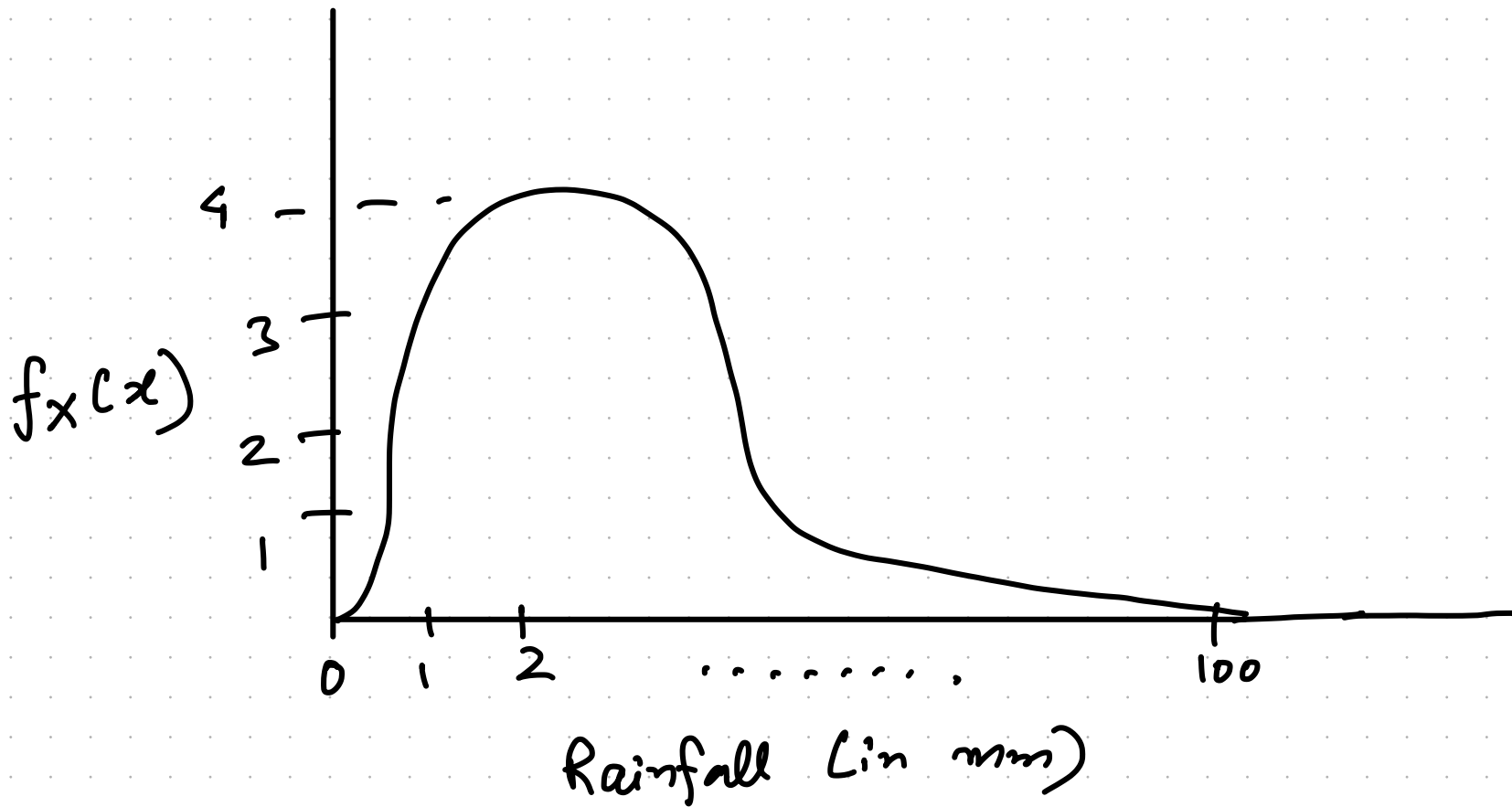
$$P(X = 3 \text{ mm}) = 0$$

$$P(X = 3.1415926535 \text{ mm}) = 0$$

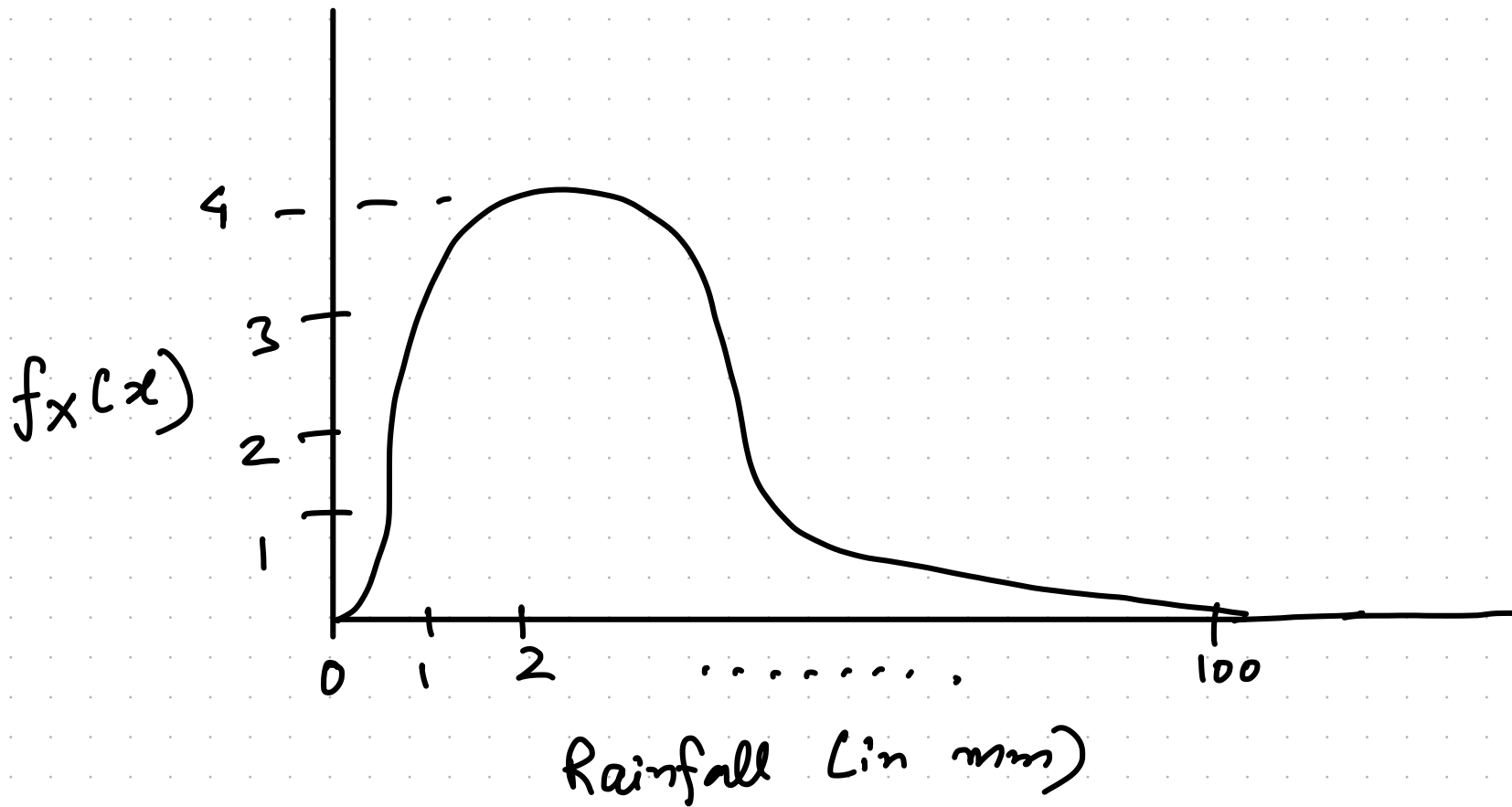
Better question:  $P(2 \text{ mm} \leq X \leq 4 \text{ mm}) \neq 0$

For continuous r.v., we define probability of a range instead of point

# Probability Density Function



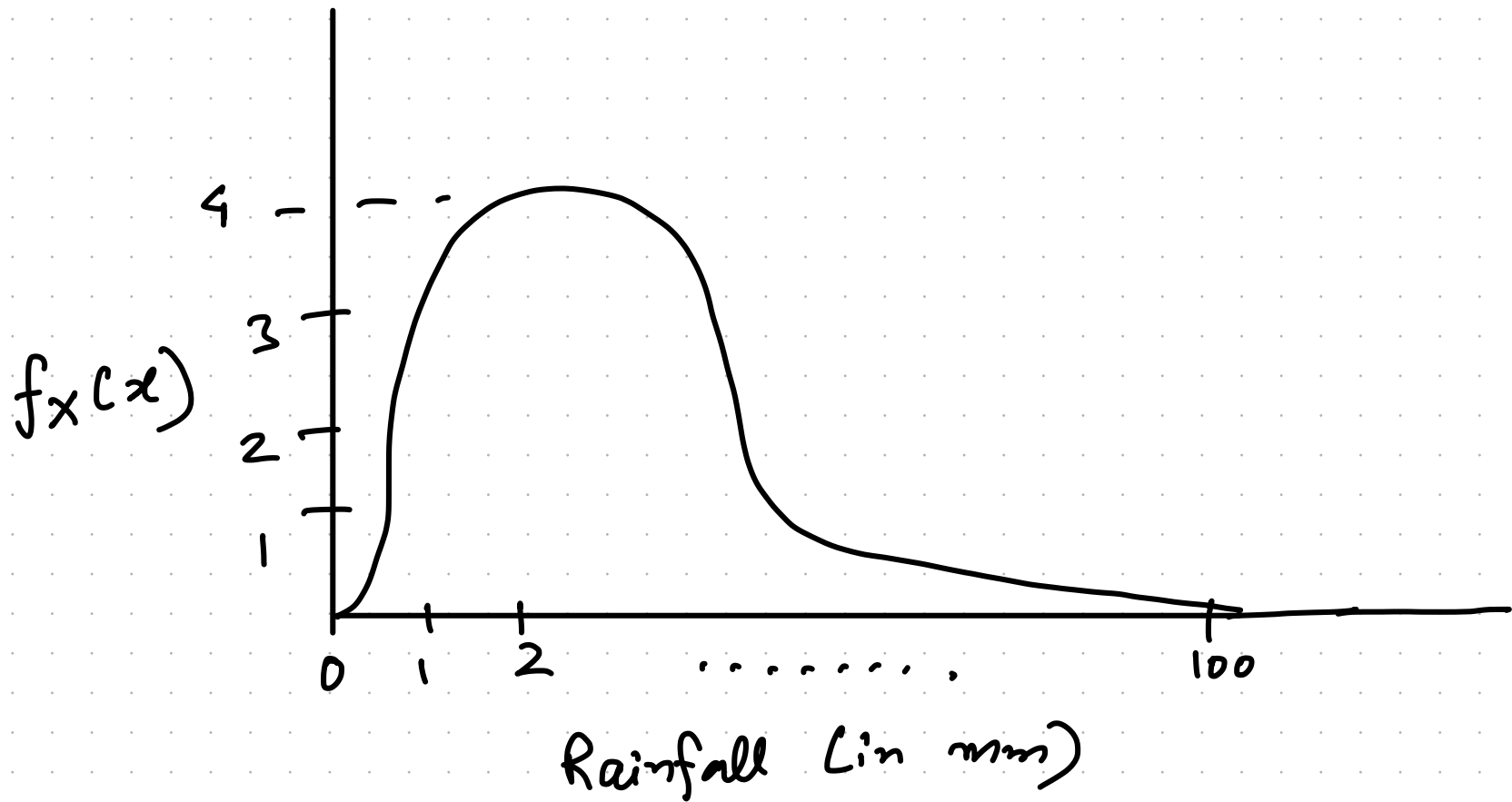
# Probability Density Function



Probability density function of n.v.  $X$  :  
 $f_x(x) =$  Probability per unit length

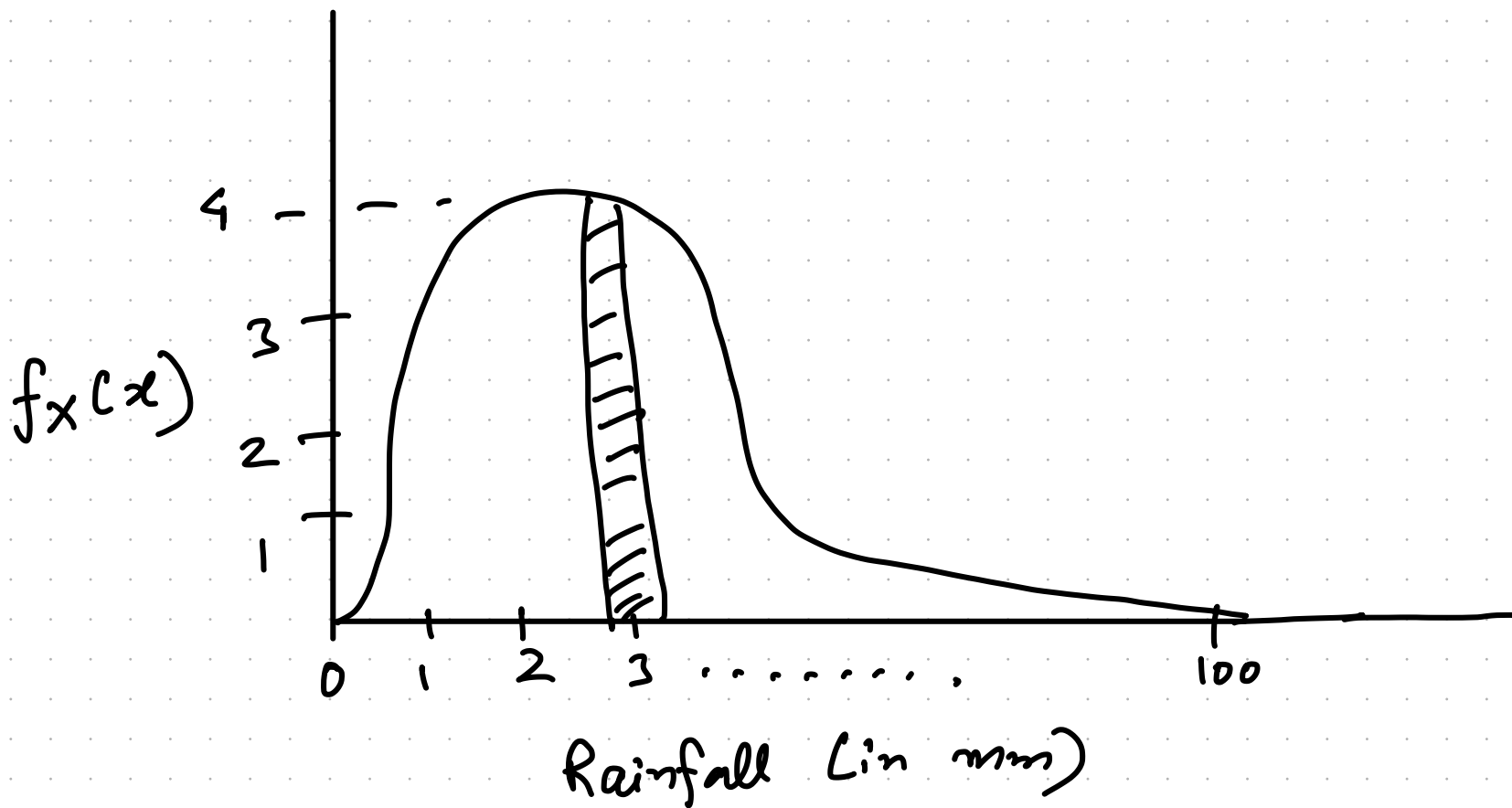


# Probability Density Function



A = Event that Rainfall b/w 2.9 mm and 3.1 mm

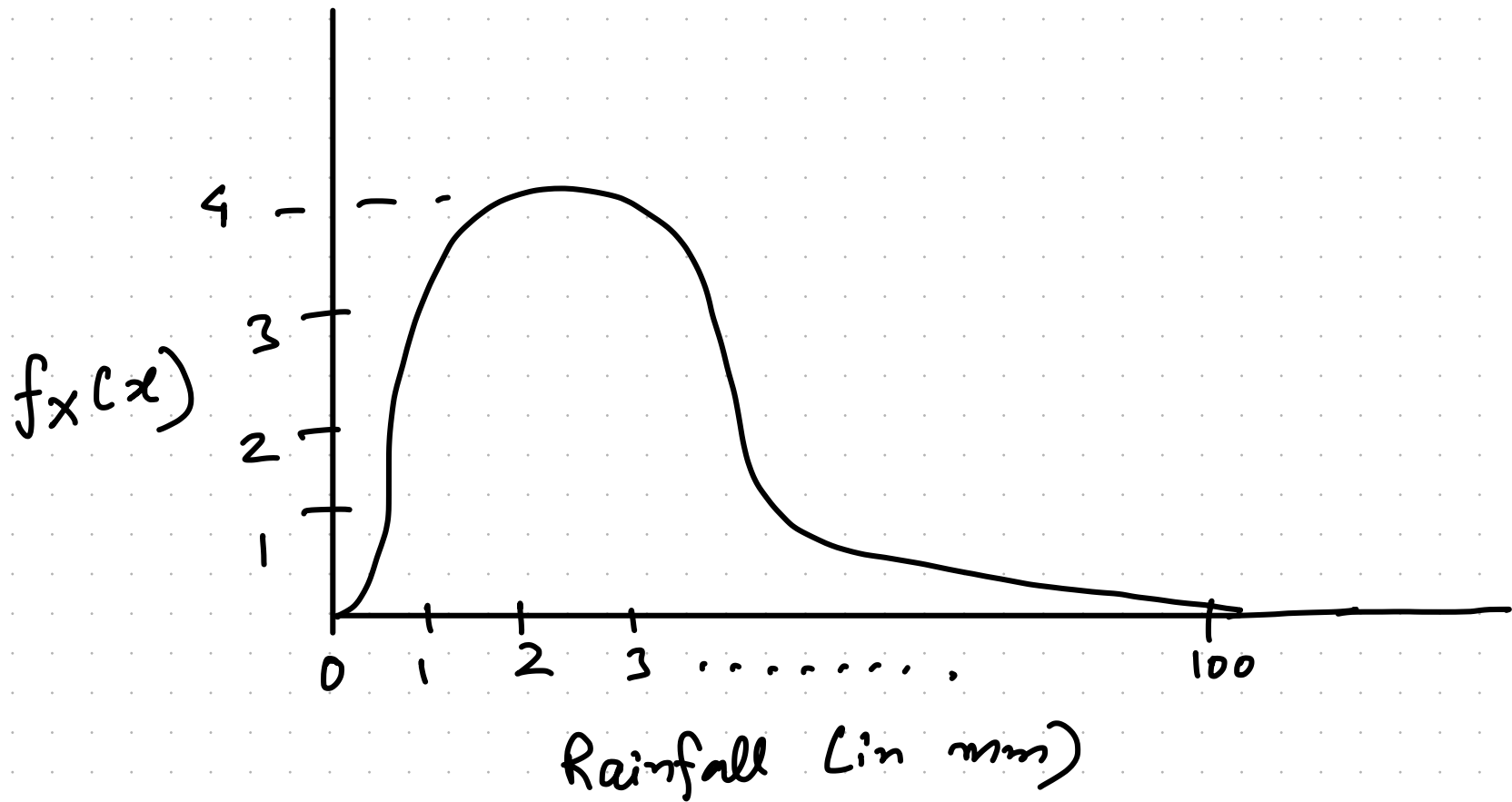
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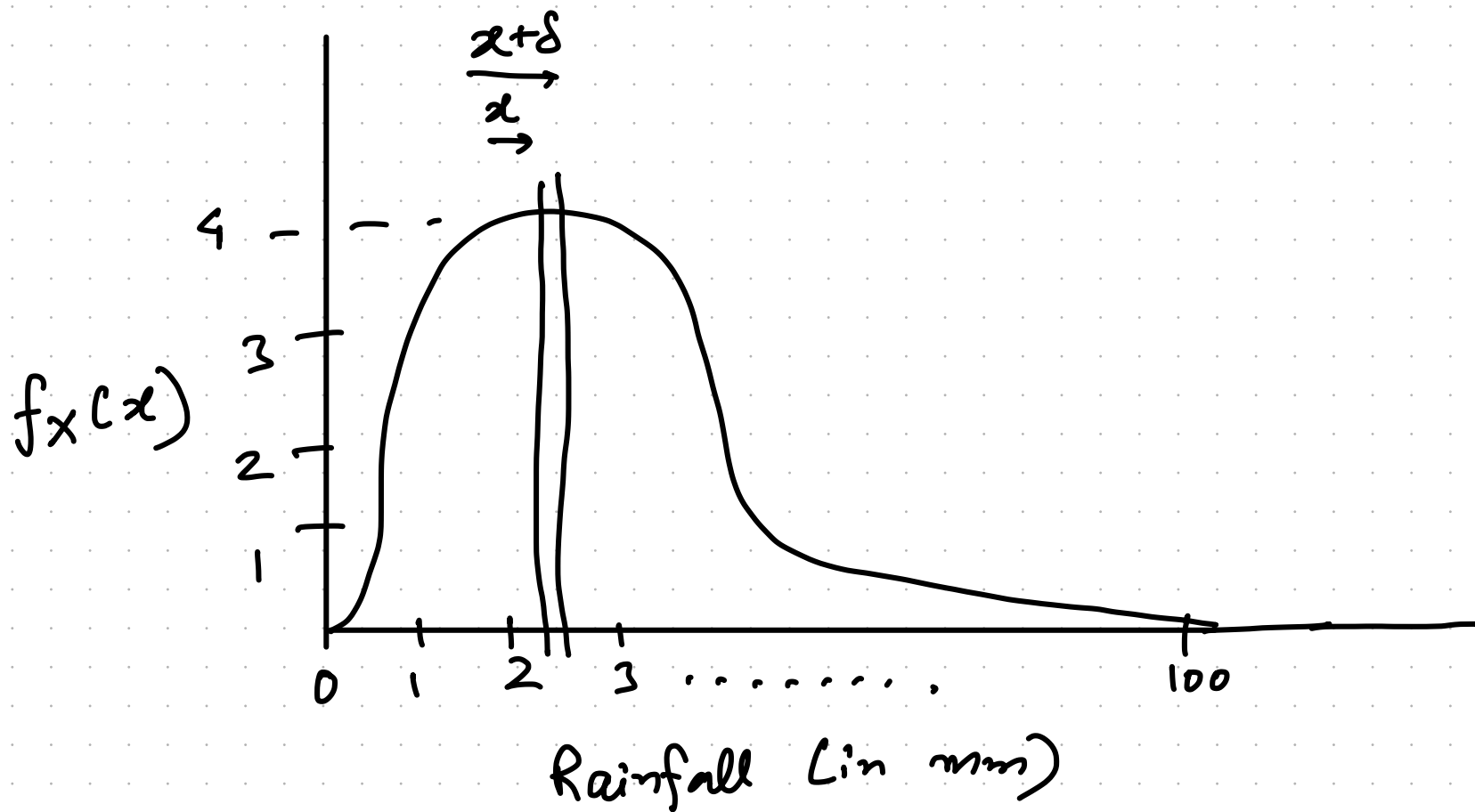
$$P[A] = \int_{x=2.9}^{3.1} f_x(x) \cdot dx = \text{Area under } f_x \text{ from } 2.9 \text{ to } 3.1$$

# Probability Density Function



How can  $f_X(x) > 1$ ??

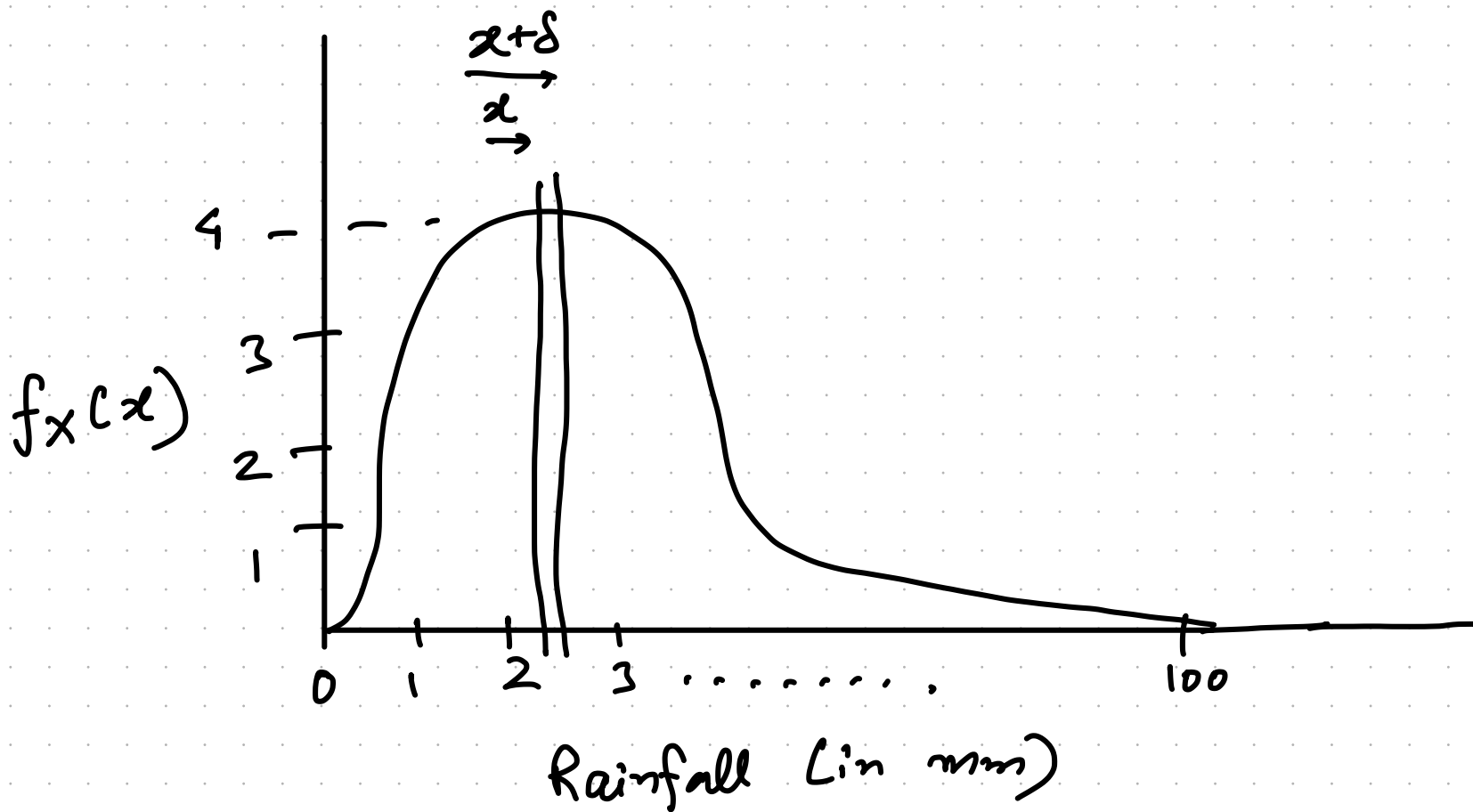
# Probability Density Function



How can  $f_X(x) > 1$ ??

$$P[x \leq x \leq x + \delta] = \int_x^{x+\delta} f_X(x) dx \approx f_X(x) \cdot \delta$$

# Probability Density Function



How can  $f_X(x) > 1$ ??

$$P[x \leq x \leq x + \delta] \approx f_X(x) \cdot \delta$$

This is btw 0 and 1  $\Rightarrow f_X(x) \cdot \delta \leq 1$   
with small  $\delta$ ;  $f_X(x)$  can be large