Discrete Bivariate Distributions

Joint Probability Distribution:

$$p(x_1, x_2) = P(X_1 = x_1, X_2 = x_2)$$
 $\sum_{x_1} \sum_{x_2} p(x_1, x_2) = 1$

Marginal Probability Distributions:

$$p_1(x_1) = P(X_1 = x_1) = \sum_{x_2} p(x_1, x_2) \qquad \sum_{x_1} p_1(x_1) = 1$$

$$p_2(x_2) = P(X_2 = x_2) = \sum_{x_1} p(x_1, x_2) \qquad \sum_{x_2} p_2(x_2) = 1$$

Conditional Distributions (assuming $p_1(x_1), p_2(x_2) > 0$):

$$p(x_1 \mid x_2) = P(X_1 = x_1 \mid X_2 = x_2) = \frac{p(x_1, x_2)}{p_2(x_2)} \sum_{x_1} p(x_1 \mid x_2) = 1 \quad \forall x_2$$

$$p(x_2 \mid x_1) = P(X_2 = x_2 \mid X_1 = x_1) = \frac{p(x_1, x_2)}{p_1(x_1)} \sum_{x_2} p(x_2 \mid x_1) = 1 \quad \forall x_1$$

Bivariate Discrete Distributions

Magdalena Szymkowiak

Bivariate Discrete Distributions:

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