The operations considered are shifting

 $\begin{array}{c} 02405 \text{ Probability} \\ 2003\text{-}10\text{-}16 \\ \text{BFN/bfn} \end{array}$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b)

IMM - DTU 02405 Probability $\begin{array}{c} 2003\text{-}10\text{-}16\\ \text{BFN/bfn} \end{array}$ The operations considered are shifting (addition of b) and scaling

IMM - DTU 02405 Probability 2003-10-16

BFN/bfn The operations considered are shifting (addition of b) and scaling (multiplication by a).

02405 Probability

 $\begin{array}{c} \text{\tiny UZ4U3\ Probability}\\ 2003\text{-}10\text{-}16\\ \text{\tiny BFN/bfn} \end{array}$ The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y=aX+b.

2003-10-16

02405 Probability

02405 Probability 2003-10-16

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y=aX+b. The distribution $F_Y(y)$ of Y is given by

 $F_Y(y)$

02405 Probability 2003-10-16

$$F_Y(y) = P(Y \le y)$$

02405 Probability 2003-10-16

$$F_Y(y) = P(Y \le y) = P(aX + b \le y)$$

02405 Probability 2003-10-16

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

02405 Probability 2003-10-16

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y=aX+b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

02405 Probability 2003-10-16 BFN/bfn

BFN/bfn The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y=aX+b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

 $F_Y(y)$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right)$$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

For a < 0 we get

 $F_Y(y)$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

$$F_Y(y) = P\left(X \ge \frac{y-b}{a}\right)$$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

$$F_Y(y) = P\left(X \ge \frac{y-b}{a}\right) = 1 - P\left(X \le \frac{y-b}{a}\right)$$

02405 Probability 2003-10-16 BFN/bfn

The operations considered are shifting (addition of b) and scaling (multiplication by a). We introduce Y = aX + b. The distribution $F_Y(y)$ of Y is given by

$$F_Y(y) = P(Y \le y) = P(aX + b \le y) = P(aX \le y - b)$$

For a > 0 we get

$$F_Y(y) = P\left(X \le \frac{y-b}{a}\right) = F\left(\frac{y-b}{a}\right)$$

$$F_Y(y) = P\left(X \ge \frac{y-b}{a}\right) = 1 - P\left(X \le \frac{y-b}{a}\right) = 1 - F\left(\frac{y-b}{a}\right)$$