

A random variable is a function from the sample space to \mathbb{R} .

Roll two dice

	1	2	3	4	5	6
1						
2						
3						
4						
5						
6						

$$S = \{(i,j) \mid 1 \leq i \leq 6, 1 \leq j \leq 6\}$$

$$X((3,5)) = 3+5 = 8$$

$$X((5,6)) = 5+6 = 11$$

$$\text{In general } X((i,j)) = i+j$$

We can also define

Y as the max of two die values

$$Y((i,j)) = \max(i,j)$$

$$Y((3,5)) = 5 \quad Y((4,1)) = 4$$

We could define

Z as the value of the red die

$$Z((i,j)) = i$$

$$\text{Could define, e.g., } V((i,j)) = \frac{i+j}{2}$$

$$V((4,1)) = \frac{4+1}{2} = \frac{5}{2} = 2.5$$

$$V((3,5)) = \frac{3+5}{2} = 4$$

Alternatively, we could have defined $S = \{2, 3, \dots, 12\}$

If X denotes the sum of the two dice and w is the outcome,

$$X(w) = w \quad \text{e.g. } X(5) = 5$$

$$X(11) = 11$$