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Applied Statistics and Probability for Engineers Third Edition Douglas C. Montgomery Arizona State University George C. Runger Arizona State University

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2 Chapter P Calculus Applied to Probability and Statistics P.1 Continuous Random Variable A random variable is a function X that assigns to each possible outcome in an experiment a real number. If X may assume any value in some given interval I (the interval may be bounded or unbounded), it is called a continuous random variable.

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