

# Multiple Random Variables

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Based on  
Probability, Random Variables and Random Signal Principles,  
P.Z. Peebles,Jr. and B. Shi

# Outline

## 1 Central Limit Theorem

# Central Limit Theorem

## Definition

the central limit theorem says that the probability distribution function of the sum of large number of random variables approaches a Gaussian distribution.

This theorem is known to apply some cases of statistically independent random variables.

# Central Limit Theorem

## Unequal Distribution Case

### Definition

the sum  $Y$  of  $N$  independent random variables  $X_1, X_2, \dots, X_N$

Let  $Y = X_1 + X_2 + \dots + X_N$ , then

$$\bar{Y}_N = \bar{X}_1 + \bar{X}_2 + \dots + \bar{X}_N$$

$$\sigma_{Y_N}^2 = \sigma_{X_1}^2 + \sigma_{X_2}^2 + \dots + \sigma_{X_N}^2$$

the probability distribution of  $Y$  asymptotically approaches

to Gaussian distribution function as  $N \rightarrow \infty$

# Sufficient Conditions

## Unequal Distribution Case

### Definition

$$\sigma_{X_i}^2 > B_1 > 0 \quad i = 1, 2, \dots, N$$

$$E[|X_i - \bar{X}_i|^3] < B_2 \quad i = 1, 2, \dots, N$$

where  $B_1$  and  $B_2$  are positive numbers

these conditions guarantee that no one random variable in the sum dominates

# Distribution vs density functions

## Unequal Distribution Case

the central limit theorem guarantees

- only that the distribution of the sum of random variables become Gaussian
- the density of the sum of random variables is not always Gaussian
- the sum of continuous random variables :
  - under certain conditions on individual random variables the density of the sum is always Gaussian
- the sum of discrete random variables :
  - the density function may contain impulses and thus is not Gaussian.

# Discrete Random Variable Examples

distribution may contain impulses

the sum  $Y$  of  $N$  independent discrete random variables  $X_1, X_2, \dots, X_N$

- discrete random variable
- density function may contain impulses
- therefore the density function is not Gaussian
- although the distribution approaches Gaussian
  
- when the possible discrete values of each random variable are  $kb, k = 0, \pm 1, \pm 2, \dots$ , where  $b$  is a constant
  - the envelope of the impulses in the density of the sum will be Gaussian
  - with the mean  $Y_N$  and variance  $\sigma_{Y_N}^2$





