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1. If X is absolutely continuous, then the probability density function (p.d.f.) is $f(x) \geq 0$ such that $F(x) = \int_{-\infty}^x f(t) dt$. For almost all x , $f(x) = dF(x)/dx$. 2. If X is discrete, taking values on $\{x_1, x_2, \dots\}$, the probability mass function of X is $f(x_i) = P(X = x_i) = F(x_j) - F(x_{j-1})$ for $i = 1, 2, \dots$, where $F(a^+) = \lim_{x \downarrow a} F(x)$. 3.

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Sheldon M. Ross is the Epstein Chair Professor at the Department of Industrial and Systems Engineering, University of Southern California. He received his Ph.D. in statistics at Stanford University in 1968 and was formerly a Professor at the University of California, Berkeley, from 1976 until 2004.

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