

Introduction to Statistics and Data Science using *eStat*

Chapter 5 Probability Distribution

5.4 Continuous Random Variable - Exponential Distribution -

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5.4 Continuous Random Variable

5.4.2 Exponential Distribution

- Most of the continuous data obtained in real life follows normal distribution, but sometimes it is not as following examples.
 - Investigate time interval of coming calls between 9am and 10am in an office.
 - Investigate time interval between defective products appearing in a factory production line.
- These examples are the data that appears when events occur at the same rate at a given time (e.g., three calls per hour, etc.).
- If the average number of events per unit hour is λ and X is time between events, then X is **exponential distribution**.

5.4 Continuous Random Variable

5.4.2 Exponential Distribution

- When the average number of events per unit hour is λ and X is time between events, the probability distribution function of X is as follows:

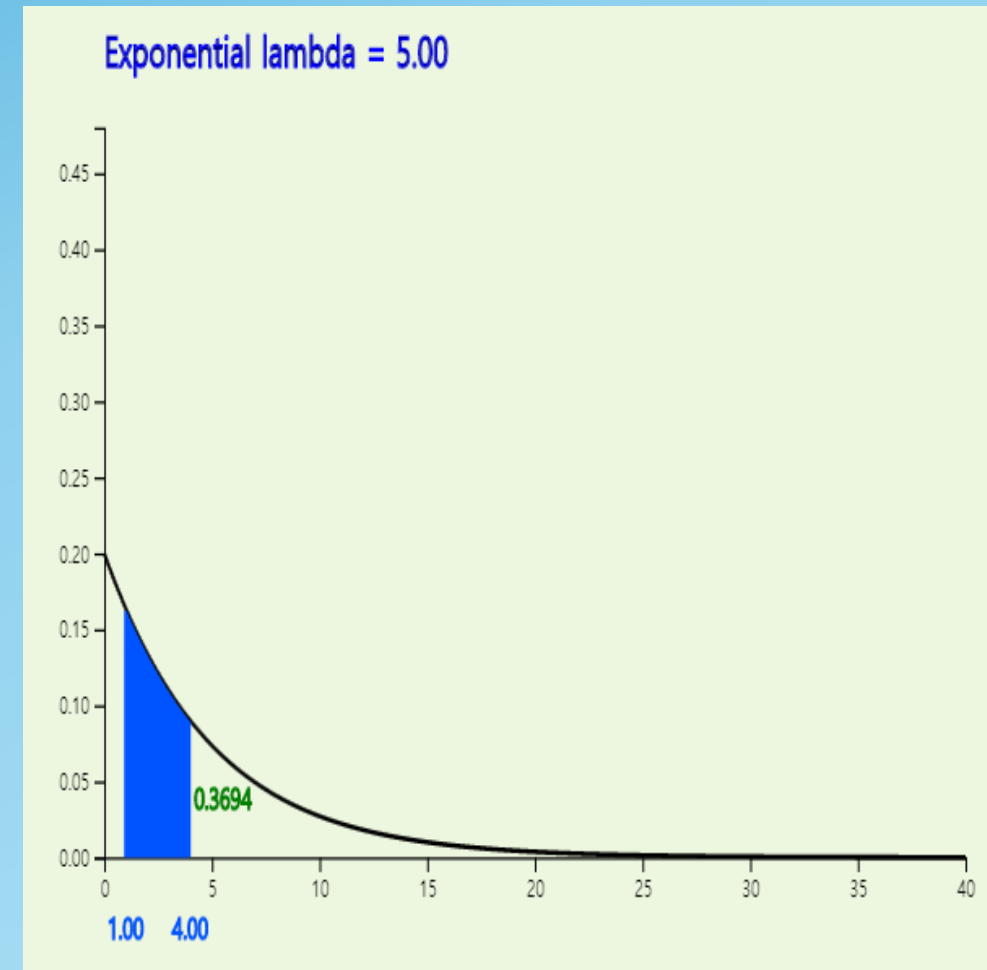
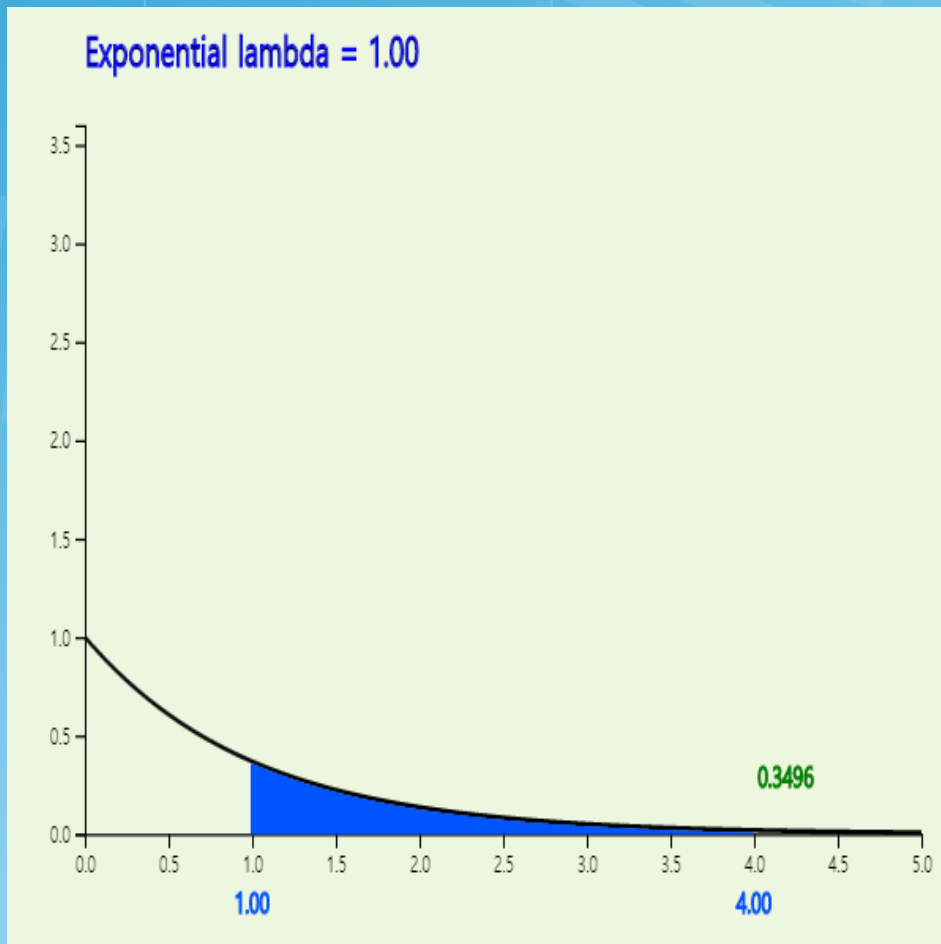
$$f(x) = \lambda \exp(-\lambda x), \quad x > 0$$

- It is called an **exponential distribution**.

$$E(X) = \frac{1}{\lambda}, \quad V(X) = \frac{1}{\lambda^2}$$

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5.4 Continuous Random Variable

[Ex 5.4.7] If the average life span of a product is 10 hours and follows the exponential distribution, obtain the following probabilities using 『eStatU』.

- 1) What is the probability of a product having a lifespan of less than 5 hours?
- 2) What is the probability of a product having a lifespan more than 10 hours?

<Answer>

- Select = 10 in 'Exponential Distribution' of 『eStatU』

1) Enter 0 and 5 at the boxes on the 1st line below the distribution graph as follows and click [Execute] button...

$$\bullet P(\text{0.00} < X < \text{5}) = \text{0.3297}$$

2) Similarly, enter 10 and a large number 50 at the boxes on the 1st line below the distribution graph as follows and click [Execute] button...

$$\bullet P(\text{10} < X < \text{50}) = \text{0.3611}$$



Thank you