Basic Probability Matlab Functions

y = rand(1,100);

Will generate a vector y of 100 whose elements are uniformly distributed in the interval (0,1).

hist(y);

hist(y) bins the elements in vector y into **10** equally spaced containers The histogram "Approximate pdf" of the random data.



we can change the width of the histogram and the numbers of the boxes by specifying it as follow:





Notice the histogram approximate the pdf of the uniform distribution between (0,1).

y = randn(1,100) ;

The **randn** function generates arrays of random numbers whose elements are Gaussian distributed with mean 0, variance 1, and standard deviation 1.



hist(y) ;

mean(y);

Will calculate the mean of the data in the vector ${\boldsymbol{y}}$

cov(y)

Will calculate the covariance of $\, y$ with itself , which mean the variance of y .