

Si el vector es continuo, $f_{X_1, \dots, X_K} (x_1, \dots, x_K)$

$$= \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f_{X_1, \dots, X_K, X_{K+1}, \dots, X_N} (x_1, \dots, x_K, x_{K+1}, \dots, x_N) \cdot dx_N \cdot \dots \cdot dx_{K+1}$$