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A *Bernoulli* random variable is a random variable whose only possible values are 0 and 1.

In general we can consider a Bernoulli random variable to be the result of an experiment with two outcomes, which for convenience we will label "success" and "failure"

As before we define the Bernoulli random variable X by agreeing to assign the value of 1 to X if the result of the experiment is "success", and zero if the result is "failure":

$$X = \begin{cases} 1 & \text{if the outcome of the experiment is "success"} \\ 0 & \text{if the outcome of the experiment is "failure"} \end{cases}$$

Bernoulli Random Variables

To be consistent with the Kolmogorov probability axioms the probability of "success" must be a number p between zero and one (inclusive), and the probability of "failure", which is the compliment of "success", must be $1 - p$.

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This results in the following probability mass function $f(x)$ which we will refer to as the *Bernoulli distribution*:

$$f(x) = P(X = x) = \begin{cases} p & \text{if} \quad x = 1 \\ 1 - p & \text{if} \quad x = 0 \end{cases}$$

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Most of the discrete probability distributions we will now consider are related to the Bernoulli distribution.

Discrete Distributions

Now consider a series of *independent* experiments, each of which produces a Bernoulli random variable with probability of success p (p is the same for all of the trials)

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If trials continue indefinitely until the first success is obtained, the number of failures obtained X has a **geometric** distribution.

If trials continue indefinitely until the r^{th} success is obtained, the number of failures obtained X has a **negative binomial** distribution.

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However, the characterization as a sequence of Bernoulli trials that ends at the r^{th} success is common to all definitions.

That said, you should be prepared to encounter a different definition of X (and a different, but equivalent pmf)if you look at a different text.

Discrete Distributions

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The Poisson is a limiting form of the binomial distribution that you get if you let n become very large and the probability of success p very small, but always keep $np = \lambda$ the same.

Another way to say this is that we take binomial random variables with larger and larger n, but we keep the *expected number of successes* $np = \lambda$ the same for all of them.

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Another way to say this is that we take binomial random variables with larger and larger n, but we keep the *expected number of successes* $np = \lambda$ the same for all of them.

The limit of the distribution of such a sequence of random variables as $n \to \infty$ is a Poisson.

The Binomial Distribution

The binomial experiment consists of:

- n independent Bernoulli trials are performed
- The random variable X is the sum of the results (i.e., the number of successes)
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The probability mass function (pmf) $f(x)$ is:

$$f(x) = P(X = x) = b(x; n, p) = \binom{n}{x} p^x (1-p)^{n-x}, \quad x = 0, 1, 2, \ldots,$$

The Binomial Distribution

It is not obvious, but if you sum the values of $f(x)$ over all values from zero to n, the sum is one.

$$\sum_{x=0}^{n} \binom{n}{x} p^x (1-p)^{n-x} \ = \ 1$$

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One way to make this clear is to consider the algebraic identity

$$(x+y)^n = \sum_{i=0}^{n} \binom{n}{i} x^i y^{n-i}$$

The Binomial Distribution

If we let x be the probability of success p and y the probability of failure $1-p$, on substitution we get

$$[p+(1-p)]^n = 1^n = 1 = \sum_{x=0}^{n} \binom{n}{x} p^x (1-p)^{n-x} \quad 0 \leq p \leq 1$$

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For any distribution, the cumulative distribution function (cdf) $F(x)$, is always defined by

$$F(x) = P(X \le x)$$

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For the binomial distribution, this gives:

$$F(x) = \sum_{i=0}^{x} \binom{n}{i} p^i (1-p)^{n-i}$$

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Values of $F(x)$ for the binomial can be obtained from:

- Tables (See table A.1 in the appendix)
- Spreadsheets: $= BINOMDIST(x, n, p, TRUE)$
- R: $pbinom(x, n, p)$

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Example: A fair coin is tossed 10 times. What is the probability that 7 or fewer heads turn up?

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Example: A fair coin is tossed 10 times. What is the probability that 7 or fewer heads turn up?

We want $P(X \leq 7)$, the probability that a binomial experiment with 10 trials and probability of success 0.5 produces 7 or fewer "successes".

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If you are using a spreadsheet, enter:

$$= BINOMDIST(7, 10, 0.5, TRUE)$$

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All of these should give the value $F(7) = .945$

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This means that if we toss a fair coin 10 times, the probability of 7 or fewer heads is .945

If we repeat the experiment, tossing the coin 10 times, over and over, the *proportion* of all of the replications of the experiment that have 7 or fewer heads will approach .945.

The Binomial Distribution

Example: Suppose every time the Red Sox play the Yankees, the probability that the Red Sox win is 0.6.

If they play 7 games, what is the probability that the Red Sox win 5 or fewer?

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Example: Suppose every time the Red Sox play the Yankees, the probability that the Red Sox win is 0.6.

If they play 7 games, what is the probability that the Red Sox win 5 or fewer?

If we assume that each game is an independent Bernoulli trial with probability of "success" equal to 0.6, then the number of games the Red Sox win will have a binomial distribution with $n = 7$ and $p = 0.6$.

The Binomial Distribution

We want to find the probability that the Red Sox win 5 or fewer,

$$P(X \leq 5) \;=\; F(5)$$

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In R, enter *pdist(5,7,0.6)*

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In R, enter *pdist(5,7,0.6)*

The result should be 0.841

The Binomial Distribution

Example: A baseball player has a $.300$ batting average.

If the player gets to bat five times in a game, what is the probability that he gets one hit or less:

The Binomial Distribution

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If the player gets to bat five times in a game, what is the probability that he gets one hit or less:

We'll assume a binomial distribution with $n = 5$ and $p = 0.300$, then we want $F(1) = P(X \leq 1)$:

In R enter: *pdist(1,5,0.300)*

The Binomial Distribution

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In R enter: *pdist(1,5,0.300)*

The result is 0.528, so in games where a $.300$ hitter bats five times, more than 50 percent of the time they get one hit or less.

The Binomial Distribution

Example: The probability that it rains on a given weekend is 0.20.

In a month with four weekends, what is the probability that two or fewer are rainy?

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Assume a binomial distribution with $n = 4$ and $p = 0.2$.

In R enter: *pdist(2,4,0.20)*

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In a month with four weekends, what is the probability that two or fewer are rainy?

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In R enter: *pdist(2,4,0.20)*

The result is 0.9728,

The Binomial Distribution

Example: If

$$F(x) = P(X \leq x)$$

is the probability of the event A="x or fewer successes", the **compliment** of this event A' is "more than x successes"

Recall that the probability of the compliment A' is always $1 - P(A)$.

If the chance of rain on a weekend is 0.2 and there are four weekends in a month, what is the probability that it rains on more than 2 weekends?

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The result is 0.0272,

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$$E(X) = \sum x \cdot \binom{n}{x} p^x (1-p)^{n-x} \; = \; np$$

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To find the variance $V(X)$ of a binomial random variable, first we find $E(X^2)$:

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Then

$$V(X) = E(X^2) - [E(X)]^2 = n^2p^2 - np^2 + np - n^2p^2$$

and

$$V(X) \; = \; np(1-p)$$

The Binomial Distribution

Now we will perform some numerical experiments.

First generate a sample of $1,000,000$ observations for a binomial experiment with $n = 6$ trials and probability of success $p = 0.4$:

x<-rbinom(1000000,6,0.4)

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To get a table of the results enter

table(x)

The results should look something like:

0	1	2	3	4	5
77647	258841	346623	230275	76253	10361

The Binomial Distribution

0	1	2	3	4	5
77647	258841	346623	230275	76253	10361

Now compare the frequencies to the probabilities.

First compute the probability that $X = 0$:

dbinom(0,5,0.4)

The Binomial Distribution

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First compute the probability that $X = 0$:

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The result should be something like

[1] 0.07776

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To get the probability that $X = 1$ enter

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Now compare the frequencies to the probabilities.

First compute the probability that $X = 0$:

dbinom(0,5,0.4)

The result should be something like

[1]   0.07776

To get the probability that $X = 1$ enter

dbinom(1,5,0.4)

This time the results should look something like:

[1]   0.2592

The Binomial Distribution

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Next compute the probability that $X = 2$:

dbinom(2,5,0.4)

The Binomial Distribution

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Next compute the probability that $X = 2$:

dbinom(2,5,0.4)

The result should be something like

[1]   0.3456

The Binomial Distribution

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Next compute the probability that $X = 2$:

dbinom(2,5,0.4)

The result should be something like

[1]   0.3456

To get the probability that $X = 5$ enter

dbinom(1,5,0.4)

The Binomial Distribution

0	1	2	3	4	5
77647	258841	346623	230275	76253	10361

Next compute the probability that $X = 2$:

dbinom(2,5,0.4)

The result should be something like

[1] 0.3456

To get the probability that $X = 5$ enter

dbinom(1,5,0.4)

This time the results should look something like:

[1] 0.01024

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The expected value $E(X)$ in this case is:

$$E(X) = np = 5 \cdot 0.4 = 2$$

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[1] 1.999759

The Binomial Distribution

The variance $V(X)$ in this case is:

$$V(X) \;=\; np(1-p) \;=\; 5 \cdot 0.4 \cdot 0.6 \;=\; 1.2$$

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To compute the sample variance s^2, enter

var(x)

The Binomial Distribution

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[1] 1.197966

The Binomial Distribution

At a certain intersection, the probability that a car goes stright through is 0.8.

If we observe 15 cars, what is the probability that 10 or fewer go straight through?

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If we observe 15 cars, what is the probability that 10 or fewer go straight through?

Enter *pbinom(10,15,0.8)*

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At a certain intersection, the probability that a car goes stright through is 0.8.

If we observe 15 cars, what is the probability that 10 or fewer go straight through?

Enter *pbinom(10,15,0.8)* The result should be .164

The Binomial Distribution

92% of a certain airline's flights arrive on time.

On a day when the airline operates 30 flights, what is the probablility that more than 27 arrive on time?

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On a day when the airline operates 30 flights, what is the probablility that more than 27 arrive on time?

Enter *1-pbinom(27,30,0.92)*

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92% of a certain airline's flights arrive on time.

On a day when the airline operates 30 flights, what is the probablility that more than 27 arrive on time?

Enter *1-pbinom(27,30,0.92)* The result should be .565

The Geometric Distribution

The geometric experiment consists of:

- Independent Bernoulli trials are performed until the first "success" is obtained
- The random variable X is the number of failures obtained
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$$f(x) = P(X = x) = g(x; p) = p(1-p)^x, \quad x = 0, 1, 2, 3, \ldots$$

The Geometric Distribution

If you sum the values of $f(x)$ over all values from zero to infinity, the sum is one.

$$\sum_{x=0}^{\infty} p(1-p)^x \;=\; p \cdot \sum_{x=0}^{\infty} (1-p)^n$$

The Geometric Distribution

If you sum the values of $f(x)$ over all values from zero to infinity, the sum is one.

$$\sum_{x=0}^{\infty} p(1-p)^x \;=\; p \cdot \sum_{x=0}^{\infty} (1-p)^n$$

The sum is now a geometric series with $r = 1 - p$. The sum of a geometric series is $1/(1-r)$, so

$$p \cdot \sum_{x=0}^{\infty} (1-p)^n \;=\; p \cdot \left(\frac{1}{1-(1-p)} \right) \;=\; p \cdot \frac{1}{p} \;=\; 1$$

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$$V(X) = E(X^2) - [E(X)]^2 \;=\; \frac{1-p}{p^2}$$

The Geometric Distribution

Now we will perform some numerical experiments.

First generate a sample of $1,000,000$ observations for a geometric experiment with probability of success $p = 0.4$ at each trial:

```
x<-rgeom(1000000,0.4)
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The results through $X = 6$ should look something like:

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

The Geometric Distribution

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

Now compare the frequencies to the probabilities.

First compute the probability that $X = 0$:

dgeom(0,0.4)

The Geometric Distribution

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[1] 0.4

The Geometric Distribution

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First compute the probability that $X = 0$:

dgeom(0,0.4)

The result should be something like

[1] 0.4

To get the probability that $X = 1$ enter

dgeom(1,0.4)

The Geometric Distribution

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399422	240431	144595	86377	51550	31004	18720

Now compare the frequencies to the probabilities.

First compute the probability that $X = 0$:

dgeom(0,0.4)

The result should be something like

[1] 0.4

To get the probability that $X = 1$ enter

dgeom(1,0.4)

This time the results should look something like:

[1] 0.24

The Geometric Distribution

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

Next compute the probability that $X = 2$:

dgeom(2,0.4)

The Geometric Distribution

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

Next compute the probability that $X = 2$:

dgeom(2,0.4)

The result should be something like

[1] 0.144

The Geometric Distribution

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

Next compute the probability that $X = 2$:

dgeom(2,0.4)

The result should be something like

[1]   0.144

To get the probability that $X = 5$ enter

dbinom(1,5,0.4)

The Geometric Distribution

0	1	2	3	4	5	6
399422	240431	144595	86377	51550	31004	18720

Next compute the probability that $X = 2$:

dgeom(2,0.4)

The result should be something like

[1] 0.144

To get the probability that $X = 5$ enter

dbinom(1,5,0.4)

This time the results should look something like:

[1] 0.031104

The Geometric Distribution

The expected value $E(X)$ in this case is:

$$E(X) = \frac{1-p}{p} = \frac{.6}{.4} = 1.5$$

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To compute the sample mean $\overline{x}$, enter

mean(x)

The Geometric Distribution

The expected value $E(X)$ in this case is:

$$E(X) \;=\; \frac{1-p}{p} \;=\; \frac{.6}{.4} \;=\; 1.5$$

To compute the sample mean $\overline{x}$, enter

mean(x) The result should be something like

[1]   1.499121

The Geometric Distribution

The variance $V(X)$ in this case is:

$$V(X) = \frac{1-p}{p^2} = \frac{.6}{.4^2} = 3.75$$

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To compute the sample variance s^2, enter

var(x)

The Geometric Distribution

The variance $V(X)$ in this case is:

$$V(X) \;=\; \frac{1-p}{p^2} \;=\; \frac{.6}{.4^2} \;=\; 3.75$$

To compute the sample variance s^2, enter

var(x) The result should be something like

[1] 3.733986