

* Discrete uniform distribution.

Let X be discrete random variable taking values $1, 2, \dots, n$. X is said to follow a discrete uniform distribution if its p.m.f given by

$$P(X=x) = \frac{1}{n} \quad ; \quad X = 1, 2, \dots, n$$
$$= 0 \quad , \quad \text{otherwise.}$$

Let X denote the number of on the face of an unbiased die, when it is rolled

$$\Rightarrow \Omega = \{1, 2, 3, 4, 5, 6\}.$$

$$P(x) = \frac{1}{6} \quad X = 1, 2, 3, 4, 5, 6.$$
$$= 0$$

A computer generate a digit randomly from 0 to 9

$$\Omega = \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$$

$$P(x) = \frac{1}{10} \quad X = 0, \dots, 9$$
$$= 0.$$

Mean & Variance :

$$P(x) = \frac{1}{n} \quad ; \quad X = 1, \dots, n.$$

$$= 0 \quad \text{otherwise.}$$

$$\text{Mean} = \mu_1' = E(x) = \sum_{i=1}^n P(x)$$

$$= \sum_{i=1}^n x \cdot \frac{1}{n}$$

$$= \frac{1}{n} \sum_{i=1}^n x$$

$$= \frac{1}{n} \sum_{i=1}^n (1 + 2 + 3 + \dots + n)$$

$$= \frac{1}{n} \frac{n(n+1)}{2}$$

$$= \frac{n(n+1)}{2n}$$

$$= \frac{n+1}{2}$$

$$\mu_2 = \text{variance} = \text{Var}(x) = E(x^2) - [E(x)]^2$$

$$E(x^2) = \mu_2' = \sum_{i=1}^n x^2 P(x)$$

$$= \frac{1}{n} \sum_{i=1}^n x^2$$

$$= \frac{1}{n} (1^2 + 2^2 + 3^2 + \dots + n^2)$$

$$= \frac{n(n+1)(2n+1)}{6n}$$

$$= \frac{(n+1)(2n+1)}{6}$$

$$E(x^2) = \text{Var}(x) = \frac{(n+1)(2n+1)}{6} - \frac{(n+1)^2}{4}$$

$$= \frac{2n^2 + n + 2n + 1}{6} - \frac{n^2 + 2n + 1}{4}$$

$$= \frac{2n^2 + n + 2n + 1}{6 + 4} - \frac{n^2 + 2n + 1}{4}$$

$$= \frac{4n^2 + 2n + 4n + 2}{12} - \frac{3n^2 + 6n + 1}{12}$$

$$= \frac{4n^2 + 2n + 4n + 2}{12} - \frac{3n^2 + 6n + 1}{12}$$

$$= \frac{4n^2 + 6n + 2 - 3n^2 + 6n + 1}{12}$$

$$= \frac{n^2 - 1}{12}$$

$$S.D = \frac{n^2 - 1}{12}$$

* Bernoulli distribution :-

P.M.F bernoulli distribution

$$P(x) = p^x q^{n-x} \quad x = 0, 1$$

$$= 0 \quad , \text{ otherwise.}$$

$$p + q = 1$$

$$q = 1 - p.$$

8. Sex of a new born child is recorded in the hospital. Male = 1, female = 0.
 \therefore expected value is 0.5

9. Seeds are germinated: germination of a seed is recorded as a success.

10. Student appear for an examination. The result is pass or fail.

$$\text{mean} = \frac{n+1}{2} \quad \text{var} = \frac{n^2-1}{12}$$

$x \rightarrow$ Bernoulli (p)

$$\text{P.M.F} = E(x^2) - [E(x)]^2$$

$$= 0 \quad \text{otherwise}$$

$$\text{Mean} = E(x) = \sum_{i=0}^1 x P(x)$$

$$= \sum_{i=0}^1 x p^x q^{n-x}$$

$$= 0 p^0 q^{n-0} + 1 p^1 q^{1-1}$$

$$= 0 + p$$

$$= p$$

$$\text{Var}(x) = E(x)^2 - [E(x)]^2$$

$$= \sum_{i=0}^1 x^2 p(x)$$

$$= \sum_{i=0}^1 x^2 p^x q^{n-x}$$

$$= 0 p^0 q^{n-0} + 1 p^1 q^{1-1}$$

$$= 0 + p$$

$$= p$$

$$\begin{aligned} \mu_2 &= E(x^2) - [E(x)]^2 \\ &= p - p^2 \\ &= p(1-p) \\ &= pq. \end{aligned}$$

* Binomial distribution :-

A discrete random variable X taking value $0, 1, 2, \dots, n$ is said to follow a binomial distribution with parameter n and p if its P.M.F is given by

P.M.F of binomial

$$\begin{aligned} P[X=x] &= \binom{n}{x} p^x q^{n-x} \quad x = 0, 1, 2, \dots, n \\ &= 0 \quad \text{if } x < 0 \text{ or } x > n \\ &0 < p < 1 \\ &p + q = 1 \end{aligned}$$

Notation :

$$\begin{aligned} X &\sim B(n, p) \\ \text{mean} &= E(X) = np \\ \text{Var} &= npq \end{aligned}$$

If $n=1$ we get bernoulli distribution.

* Application of binomial distribution :-

- i) The random experiment should be bernoulli trial
i.e. It should not result either of the two possible distinguish outcome. one of them is

turn as access and other is a failure.

- 2) The bernoulli trial is perform repeatedly a fix number of time say n .
- 3) All the trials are independent outcome of a trial in not affected by precessding outcome and does not affect the future outcome.
- 4) The probability of success in any trial is p and it is consist for each trial.

* Real life of example binomial random variable.

- 1) No. of defective items in a lot a n items produced by a machine.
- 2) No. of male birth out of n birth in a hospital.
- 3) No. of correct answer in multiple choice of 10.
- 4) No. of seed germinated in row of n planted seeds.
- 5) No. of rainy days in month.
- 6) No. of recaptured fish in a sample of n fish.

* Additive property :-

Let $X \sim B(n_1, p)$ and $Y \sim B(n_2, p)$ and by binomial n, p and capital X and Y are independent then

$$Z = X + Y \sim B(n_1 + n_2, p)$$

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Mean & Variance :-

$$P(x) = \frac{\sum f_i x_i}{\sum f_i}$$

binomial distribution.

$$x \rightarrow B(n, p)$$

∴ p.m.f B(n, p)

$$x = 0, 1, \dots, n$$

$$= 0 \text{ otherwise.}$$

$$P(x=r) = {}^n C_r p^r q^{n-r}$$

$$E(x) = \mu_1' = \sum_{i=1}^n x P(x)$$

$$= \sum_{i=1}^n x \binom{n}{x} p^x q^{n-x}$$

$$E(x) = \sum_{x=0}^n x \frac{n!}{(n-x)! x!} p^x q^{n-x}$$

$$= \sum_{x=0}^n x \frac{n!}{(n-x)! x(x-1)!} p^x q^{n-x}$$

$$= \sum_{x=0}^n \frac{n!}{(n-x)! (x-1)!}$$

$$= \sum_{x=0}^n \frac{n(n-1)!}{(x-1)! (n-x) (n-1 - (x-1))!}$$

$$p^x q^{n-x}$$

$$= \sum_{x=1}^n \frac{n(n-1)!}{(x-1)!(n) [(n-1) - (x-1)!]} p^{x-1} q^{n-x}$$

$$= \sum_{x=1}^n \frac{(n-1)!}{(x-1)!(n-1) - (x-1)!} p^{x-1} q^{n-x}$$

$$= \sum_{x=1}^n \binom{n-1}{x-1} p^{x-1} q^{(n-1) - (x-1)} \quad x=1, 2, \dots, n$$

by using binomial expansion.

$$= np (p+q)^{n-1}$$

where $p+q=1$

$$= np$$

Mean.

$$\text{Var}(x) = E(x^2) - [E(x)]^2$$

$$E[x^2] = \mu_2'$$

$$= E[x(x-1)] = \sum_{i=0}^n x(x-1) p(x)$$

~~$$= E[x^2]$$~~

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

$$= \sum_{i=0}^n x(x-1) \frac{n!}{(n-x)! x!} p^x q^{n-x} \quad x=0,1,2,\dots$$

$$E[x(x-1)] = \sum_{i=0}^n x(x-1) \frac{n!}{(n-x)! x(x-1)(x-2)!} p^x q^{n-x}$$

$$= \sum_{i=0}^n \frac{n!}{(n-x)(x-2)!} p^x q^{n-x}$$

$$\mu_2' = \sum_{i=0}^n \frac{n!}{(n-x)! (x-2)!} p^x q^{n-x}$$

$$= \sum_{i=0}^n \frac{n(n-1)(n-2)!}{(n-x)! (x-2)!} p^x q^{n-x}$$

$$= n(n-1) \sum_{i=0}^n \frac{(n-2)!}{(n-x)! (x-2)!} p^x q^{n-x}$$

$$= n(n-1) p^2 \sum_{i=2}^n \frac{(n-2)!}{((n-2)-(x-2))! (x-2)!} p^{x-2} q^{(n-2)-(x-2)}$$

$$= \cancel{n(n-1)} p^2 \sum_{i=1}^2 \binom{n-2}{x-1} p^{x-2} q^{(n-2)-(x-2)}$$

by using binomial expansion.

$$n(n-1) p^2 (p+q)^{n-2}$$

$$\text{where } p+q=1$$

$$E[X^2] = n(n-1) p^2$$

$$\begin{aligned} \text{Var}(X) &= E[X^2] - E[X]^2 \\ &= n(n-1) p^2 - n^2 p^2 \\ &= (n^2 - n) p^2 - n^2 p^2 \end{aligned}$$

Standard

$$= n^2 p^2 - np^2 - n^2 p^2$$

$$= \cancel{n^2 p^2} - np^2 - \cancel{n^2 p^2} + np$$

$$= -np^2 + np$$

$$= -np(1-p) + np$$

$$= \cancel{-np} + npq + \cancel{np}$$

$$= npq$$

$$\text{Standard deviation} = \sqrt{\text{Var}(X)}$$

$$= \sqrt{npq}$$

* Poisson Distribution.

$$X \sim P(m)$$

$$\text{p.m.f} = P[X=x] = \frac{e^{-m} m^x}{x!}, \quad x=0,1,2,\dots$$

$$= 0, \quad \text{otherwise.}$$

$$\text{Mean} = \text{Variance} = m$$

Real life situation of poisson distribution :-

Poisson distribution is used in the situation when the event under consideration in a real event in a short interval time. Some real life situation are
Some

- 1) No. of twins. birth occurring in a hospital during a month.
- 2) No. of patients suffering from bad reaction due to an injection.
- 3) No. of traffic accident on pune - Mumbai express highway.
- 4) No. of printing mistake on a page of a book.
- 5) No. of α ~~particals~~ particules emitted from a radio active source.
- 6) No. of blood donor of group AB.

* Geometric distribution :-

Notation :- $X \sim \text{Geometric}(p)$
 $X \rightarrow G(p)$

p.m.f

$$P(X=x) = pq^x, \quad x=0, 1, 2, \dots, n.$$

$$p+q=1$$

$$q=1-p$$

$$= 0, \quad \text{otherwise.}$$

$$\text{Mean} = E(X) = \mu_1' = \sum_{i=0}^{\infty} x P(x)$$

$$= \sum_{i=0}^{\infty} x pq^x$$

$$= p \sum_{i=0}^{\infty} x q^x$$

$$= p \sum_{i=1}^{\infty} x q^{x-1}$$

By using geometric distribution.

$$= p [q(1 + 2q + 3q^2 + 4q^3 + 5q^4 + \dots + xq^{x-1})]$$

$$= pq [1 + 2q + 3q^2 + \dots]$$

$$= pq [-q]^{-2}$$

$$= pq (p)^{-2}$$

$$= \frac{pq}{p^2} = \frac{q}{p}$$

$$\text{Var}(X) = \frac{q}{p^2}$$

* Real life situation :-

- 1) no. of bombs drawn until it hit the target.
- 2) no. of person to be interview for a post until a suitable candidate is found.
- 3) no. of attempt of required for successful launching of a rocket.