

Chapter 5 Discrete Probability Distributions

The observations generated by different statistical experiments have the same general type of behavior. Discrete random variables associated with these experiments can be described by essentially the same probability distribution and therefore can be represented by a single formula. The followings are the probability distributions that will be covered in this chapter:

- Discrete Uniform Distribution
- Binomial Distribution
- Hypergeometric Distribution
- Geometric Distribution
- Poisson Distribution and Poisson Process

The Discrete Uniform Distribution

Definition. If the random variable X assumes the values x_1, x_2, \dots, x_k , with equal probabilities, then the discrete uniform distribution is given by

$$f(x; k) = \frac{1}{k}, \quad x = x_1, x_2, \dots, x_k.$$

Example 1. When a die is tossed, each element of the sample space $S = \{1, 2, 3, 4, 5, 6\}$ occurs with probability $1/6$. Therefore, we have a uniform distribution with

$$f(x; 6) = \frac{1}{6}, \quad x = 1, 2, 3, 4, 5, 6.$$

Theorem. The mean and variance of the discrete uniform distribution $f(x; k)$ are

$$\mu = \frac{\sum_{i=1}^k x_i}{k} \quad \text{and} \quad \sigma^2 = \frac{\sum_{i=1}^k (x_i - \mu)^2}{k}.$$

The Binomial Distribution

Perhaps the most commonly used discrete probability distribution is the binomial distribution. An experiment which follows a binomial distribution will satisfy the following requirements (think of repeatedly flipping a coin as you read these):

1. The experiment consists of n identical trials, where n is fixed in advance.
2. Each trial has two possible outcomes, S or F , which we denote "success" and "failure" and code as 1 and 0, respectively.
3. The trials are independent, so the outcome of one trial has no effect on the outcome of another.
4. The probability of success, p is constant from one trial to another.

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Arak M. Mathai, Hans J. Haubold



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Probability and Statistics Arak M. Mathai, Hans J. Haubold, 2017-12-18 This book offers an introduction to concepts of probability theory probability distributions relevant in the applied sciences as well as basics of sampling distributions estimation and hypothesis testing As a companion for classes for engineers and scientists the book also covers applied topics such as model building and experiment design Contents Random phenomena Probability Random variables Expected values Commonly used discrete distributions Commonly used density functions Joint distributions Some multivariate distributions Collection of random variables Sampling distributions Estimation Interval estimation Tests of statistical hypotheses Model building and regression Design of experiments and analysis of variance Questions and answers

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