

Let $X = \#$ heads in n
coin tosses.

Want to make a
formula for $P(X = k)$
 $P(\text{"heads" in 1 toss}) = \pi$

$$0 \leq \pi \leq 1$$

$$\underline{n=1} \quad P(X=k) = \pi^k \cdot (1-\pi)^{1-k}$$

$$P(X=1) = \pi$$

$$P(X=0) = 1 - \pi$$

$X=k$	$P(X=k)$	$n=2$
$k=2$	$\pi^2 (1-\pi)^0$	$P(X=k)$
$k=1$	$2\pi(1-\pi)$	$= \pi^k (1-\pi)^{2-k}$
$k=0$	$(1-\pi)^2 \pi^0$	

$n = 4$

$X = k$	$P(X = k)$
4	π^4
3	$\pi^3(1 - \pi)$
2	$\pi^2(1 - \pi)^2$
1	$\pi(1 - \pi)^3$
0	$(1 - \pi)^4$

Calculator

$$n \quad \boxed{nCr} \quad r=k$$

$$\binom{4}{2}$$

$$4 \quad \boxed{nCr} \quad 2 = 6$$

$$\binom{2}{2}$$

$$2 \quad \boxed{nCr} \quad 2 = 1$$

Binomial Random Process

Assume:

1. • trial is a success or failure
2. • $P(\text{success}) = \pi$ is the same for all trials
3. • n trials
4. • trials are independent

Ex 3 Let $X = \#$ of 3 's $\rightarrow \pi = 1/6$
 in $n = 5$ rolls of a die.
success

$$P(X=1) = \binom{5}{1} \left(\frac{1}{6}\right)^1 \left(1 - \frac{1}{6}\right)^{5-1}$$

$$= 5 \left(\frac{1}{6}\right) \left(\frac{5}{6}\right)^4 \approx 0.401$$

exactly 1
"3" in 5 rolls

$$\underline{n=1}$$

<u>Sample space</u>	<u>X</u>	<u>Prob.</u>
H	1	π
T	0	$1 - \pi$

$$\underline{n=2}$$

Sample space

HH

HT

TH

TT

<u>X</u>	<u>Prob</u>
2	π^2
1	$\pi(1-\pi)$
1	$(1-\pi)\pi$
0	$(1-\pi)^2$

$n = 3$

$X = k$	$P(X = k)$
3	π^3
2	$\binom{3}{2} \pi^2 (1 - \pi)$
1	$\binom{3}{1} \pi (1 - \pi)^2$
0	$(1 - \pi)^3$

"magic" number

$$\binom{n}{k} = \boxed{n C k} = \frac{n!}{k!(n-k)!}$$
$$\boxed{n C r}$$

where $x! = x \cdot (x-1)(x-2) \cdots (2)(1)$

Let $X = \#$ successes in
 n trials then

$$P(X=k) = \binom{n}{k} \pi^k (1-\pi)^{n-k}$$

nCr in most calculators

$$\begin{aligned} P(X \geq k) \\ &= P(X = k) + P(X = k+1) \\ &\quad + \dots + P(X = n) \end{aligned}$$

calculate in a plot