

24.7 Binomial, Poisson, and Hypergeometric Distributions

These are the three most important discrete distributions, with numerous applications.

Binomial Distribution

The binomial distribution occurs in games of chance (rolling a die, see below, etc.), quality inspection (e.g., counting of the number of defectives), opinion polls (counting number of employees favoring certain schedule changes, etc.), medicine (e.g., recording the number of patients who recovered on a new medication), and so on. The conditions of its occurrence are as follows.

We are interested in the number of times an event A occurs in n independent trials. In each trial the event A has the same probability $P(A) = p$. Then in a trial, A will not occur with probability $q = 1 - p$. In n trials the random variable that interests us is

$X =$ Number of times the event A occurs in n trials.

X can assume the values $0, 1, \dots, n$, and we want to determine the corresponding probabilities. Now $X = x$ means that A occurs in x trials and in $n - x$ trials it does not occur. This may look as follows.

$$(1) \quad \underbrace{A \ A \ \cdots \ A}_x \text{ times} \quad \underbrace{B \ B \ \cdots \ B}_{n-x} \text{ times}$$

Here $B = A^c$ is the complement of A , meaning that A does not occur (Sec. 24.2). We now use the assumption that the trials are independent, that is, they do not influence each other. Hence (1) has the probability (see Sec. 24.3 on independent events)

Hypergeometric Binomial And Poisson Distributions

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