

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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R Sandford



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Table of Contents Chapter 5 Discrete Probability Distributions Emu

1. Understanding the eBook Chapter 5 Discrete Probability Distributions Emu
 - The Rise of Digital Reading Chapter 5 Discrete Probability Distributions Emu
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 5 Discrete Probability Distributions Emu
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 5 Discrete Probability Distributions Emu
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 5 Discrete Probability Distributions Emu
 - Personalized Recommendations

- Chapter 5 Discrete Probability Distributions Emu User Reviews and Ratings
- Chapter 5 Discrete Probability Distributions Emu and Bestseller Lists
- 5. Accessing Chapter 5 Discrete Probability Distributions Emu Free and Paid eBooks
 - Chapter 5 Discrete Probability Distributions Emu Public Domain eBooks
 - Chapter 5 Discrete Probability Distributions Emu eBook Subscription Services
 - Chapter 5 Discrete Probability Distributions Emu Budget-Friendly Options
- 6. Navigating Chapter 5 Discrete Probability Distributions Emu eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 5 Discrete Probability Distributions Emu Compatibility with Devices
 - Chapter 5 Discrete Probability Distributions Emu Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 5 Discrete Probability Distributions Emu
 - Highlighting and Note-Taking Chapter 5 Discrete Probability Distributions Emu
 - Interactive Elements Chapter 5 Discrete Probability Distributions Emu
- 8. Staying Engaged with Chapter 5 Discrete Probability Distributions Emu
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 5 Discrete Probability Distributions Emu
- 9. Balancing eBooks and Physical Books Chapter 5 Discrete Probability Distributions Emu
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 5 Discrete Probability Distributions Emu
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Chapter 5 Discrete Probability Distributions Emu
 - Setting Reading Goals Chapter 5 Discrete Probability Distributions Emu
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Chapter 5 Discrete Probability Distributions Emu
 - Fact-Checking eBook Content of Chapter 5 Discrete Probability Distributions Emu

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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