Chapter 2. Discrete Distributions

♣ Random Variables of the Discrete Type
♣ Mathematical Expectation
♣ The Mean, Variance, and Standard Deviation
♣ Bernoulli Trials and the Binomial Distributions
♣ The Moment Generating Functions
♣ The Poisson Distribution

Definition: Given a random experiment with an outcome space \( S \), a function \( X \) that assigns to each element \( s \) in \( S \) one and only one real number \( x = X(s) \) is called a random variable (r.v.). The space of \( X \) is referred to as the set of real numbers \( \Omega = \{ x : X(s) = x, \ s \in S \} \).

Definition: The probability mass function (p.m.f) \( f \) of a discrete r.v. \( X \) is a function that satisfies the following properties:

(a) \( f(x) > 0, \ x \in \Omega; \)
(b) \( \sum_{x \in \Omega} f(x) = 1; \)
(c) \( P(Y \subset \Omega) = \sum_{x \in Y} f(x); \)

Example 1. Roll a four-sided die twice, and let \( X \) equal the larger of the two outcomes are different and the common value if they are the same. The outcome space for the experiment is \( S = \{(d_1,d_2)|1 \leq d_1, d_2 \leq 4\} \), where we assume that each of these 16 points has probability \( \frac{1}{16} \). Then \( P(X = 1) = P[(1,1)] = 1/16, \ P(X = 2) = P[\{(1,2), (2,1), (2,2)\}] = 3/16, \) and similarly \( P(X = 3) = 5/16 \) and \( P(X = 4) = 7/16 \). The p.m.f. of \( X \) can be written simply as

\[
f(x) = P(X = x) = \frac{2x - 1}{16}, \quad x = 1, 2, 3, 4.
\]
Mathematical Expectation

Definition: If \( f \) is the p.m.f. of the r.v. \( X \) of the discrete type with space \( \Omega \) and if the summation \( \sum_{x \in \Omega} u(x)f(x) \) exists, then the sum is called the mathematical expectation, or the expected value of the function \( u(X) \), which is denoted by \( E[u(X)] \), that is,
\[
E[u(X)] = \sum_{x \in \Omega} u(x)f(x).
\]

Theorem: The mathematical expectation \( E \) satisfies

(a) If \( c \) is a constant, \( E[c] = c \).
(b) If \( c \) is a constant, and \( u \) is a function, then \( E[cu(X)] = cE[u(X)] \).
(c) If \( c_1, c_2 \) are constants, and \( u_1, u_2 \) are functions, then \( E[c_1u_1(X) + c_2u_2(X)] = c_1E[u_1(X)] + c_2E[u_2(X)] \).

Definition: The \( k \)th moment \( m_k \), \( k = 1, 2, \cdots \) of a random variable \( X \) is defined by the equation
\[
m_k = E(X^k), \text{ where } k = 1, 2, \cdots
\]
Then \( E(X) = m_1 \), and \( Var(X) = E[(X - E(X))^2] = E(X^2) - [E(X)]^2 = m_2 - (m_1)^2 \).

Example 1. The number of defects on a printed board is a r.v. \( X \) with p.m.f. given by
\[
P(X = i) = \frac{\gamma}{i + 1}, \text{ for } i = 0, 1, 2, 3, 4
\]
(a) Show that the constant \( \gamma = \frac{60}{137} \).
(b) Show that \( E(X) = \frac{163}{137} \) and \( Var(X) = \frac{33300}{18769} \).

Example 2. The number of cells (out of 100) that exhibit chromosome aberrations is a random variable \( X \) with p.m.f. given by
\[
P(X = i) = \frac{\beta(i + 1)^2}{2i+1}, \text{ for } i = 0, 1, 2, 3, 4, 5
\]
(a) Show that the constant \( \beta = \frac{32}{159} \).
(b) Show that \( E(X) = \frac{390}{159} \) and \( Var(X) = \frac{57462}{25281} \).
Uniform, Bernoulli, Binomial, Geometric, and Poisson Distributions

Uniform Distribution When a probability mass function (p.m.f.) is constant on the space or support, we say that the distribution is \textit{uniform} over the space. For example, let $X$ is the face value of rolling a fair die, then $X$ has a discrete uniform distribution on $S = \{1, 2, 3, 4, 5, 6\}$ and its p.m.f. is

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

Bernoulli Trials A r.v. $X$ assuming only two values 0 and 1 with the probability $P(X=1)=p$ and $P(X=0)=q=1−p$ is called a Bernoulli r.v. Each action is called a Bernoulli trial.

Binomial Distribution Consider a sequence of $n$ independent Bernoulli trials. A r.v. $X$ with the probability of exactly $x$ successes is

$$f(x) = P(X=x) = C(n,x)p^xq^{n-x}, \quad x = 0, 1, \ldots, n.$$ 

Geometric Distribution Consider a sequence of independent Bernoulli trials. A r.v. $X$ with the probability of the first success ($X=1$) at the $x$–th trial equals

$$f(x) = P(X=x) = q^{x-1}p, \quad x = 1, 2, \ldots.$$ 

Poisson Distribution A r.v. $X$ has a Poisson distribution with parameter $\lambda > 0$ if

$$f(x) = P(X=x) = (e^{-\lambda}\lambda^x)/(x!), \quad x = 0, 1, \ldots.$$
Approximate Poisson Process

For the number of changes that occurs in a given continuous interval, we have an approximate Poisson process with parameter $\lambda > 0$ if

1. The number of changes occurring in nonoverlapping intervals are independent.

2. The probability of exactly one change in a sufficient short interval of length $\Delta$ is approximated by $\lambda\Delta$.

3. The probability of two or more changes in a sufficient short interval is essentially zero.

Let $\lambda$ be fixed, and $\Delta = \frac{1}{n}$ with a large $n$.

$$P(X = x) = \binom{n}{x} \left(\frac{\Delta}{n}\right)^x (1 - \frac{\Delta}{n})^{n-x}$$

$$= \frac{n!}{(n-x)!x!} \left(\frac{\lambda}{n}\right)^x (1 - \frac{\lambda}{n})^{n-x}$$

$$= \frac{n \cdot \frac{n-1}{n} \cdots \frac{n-x+1}{n}}{x!} \left(\frac{\lambda}{n}\right)^x (1 - \frac{\lambda}{n})^{n-x}$$

$$= \frac{\lambda^x e^{-\lambda}}{x!} \text{ as } n \to \infty$$
Moment-Generating Functions

**Definition:** Let $X$ be a r.v. of the discrete type with p.m.f. $f$ and the sample space $S$. If there is an $h > 0$ such that

$$M(t) \equiv E(e^{tX}) = \sum_{x \in S} e^{tx} f(x)$$

exists and is finite for $t \in (-h, h)$, then the function $M(t)$ is called the moment-generating function (m.g.f.) of $X$.

**Remark:** If the m.g.f. exists, there is one and only one distribution of probability associated with that m.g.f.

**Binomial Distribution:** For $X \sim b(n, p)$, and $p + q = 1,$

$$M(t) = E(e^{tX}) = \sum_{x=0}^{n} e^{tx} \binom{n}{x} p^x q^{n-x}$$

$$= \sum_{x=0}^{n} \binom{n}{x} (pe^t)^x q^{n-x} = (q + pe^t)^n$$

$E(X) = M'(0) = np$ and $Var(X) = M''(0) - [M'(0)]^2 = np(1 - p)$.

**Poisson Distribution:** Let $X$ have a Poisson distribution with mean $\lambda$, then

$$M(t) = E(e^{tX}) = \sum_{x=0}^{\infty} e^{tx} \frac{e^{-\lambda} \lambda^x}{x!}$$

$$= \sum_{x=0}^{\infty} e^{-\lambda} \frac{(\lambda e^t)^x}{x!} = e^{-\lambda} \cdot e^{\lambda e^t} = e^{\lambda(e^t-1)}$$

$E(X) = M'(0) = \lambda$ and $Var(X) = M''(0) - [M'(0)]^2 = \lambda$. 
Mean, Variance, and Moment Function of Discrete Distributions

Bernoulli $f(x) = p^x(1 - p)^{1-x}, \quad x = 0, 1$

$M(t) = 1 - p + pe^t; \quad \mu = p, \quad \sigma^2 = p(1 - p)$

Binomial $f(x) = \frac{n!}{x!(n-x)!}p^x(1 - p)^{n-x}, \quad x = 0, 1, 2, \ldots, n$

$b(n, p) \quad M(t) = (1 - p + pe^t)^n; \quad \mu = np, \quad \sigma^2 = np(1 - p)$

Geometric $f(x) = (1 - p)^{x-1}p, \quad x = 1, 2, \ldots$

$M(t) = \frac{pe^t}{1-(1-p)e^t}, \quad t < -\ln(1 - p)$

$\mu = \frac{1}{p}, \quad \sigma^2 = \frac{1-p}{p^2}$

Hypergeometric $f(x) = \frac{C(N_1, x)C(N_2, n-x)}{C(N, n)}, \quad x \leq n, x \leq N_1, n-x \leq N_2$

$M(t) = \times$

$\mu = n \left( \frac{N_1}{N} \right), \quad \sigma^2 = n \left( \frac{N_1}{N} \right) \left( \frac{N_2}{N} \right) \left( \frac{N-n}{N-1} \right)$

Negative Binomial $f(x) = C(x - 1, r - 1)p^r(1 - p)^{x-r}, \quad x = r, r + 1, r + 2, \ldots$

$M(t) = \frac{(pe^t)^r}{(1-(1-p)e^t)^r} \quad t < -\ln(1 - p)$

$\mu = \frac{r}{p}, \quad \sigma^2 = \frac{r(1-p)}{p^2}$

Poisson $f(x) = \frac{\lambda^x e^{-\lambda}}{x!}, \quad x = 0, 1, 2, \ldots$

$M(t) = e^{\lambda(e^t - 1)}; \quad \mu = \lambda, \quad \sigma^2 = \lambda$

Uniform $f(x) = \frac{1}{m}, \quad x = 1, 2, \ldots$

$M(t) = \frac{1}{m} \cdot \frac{e^t(1-e^{mt})}{1-e^t}; \quad \mu = \frac{m+1}{2}, \quad \sigma^2 = \frac{m^2-1}{12}$
Some Examples

1. Compute the probability function of the r.v. $X$ that records the sum of the faces of two dice.

Solution: The sample space $\Omega = \{(i, j) | 1 \leq i, j \leq 6\}$. The random variable $X$ is the function $X(i, j) = i + j$ which takes the range $R = \{2, 3, \cdots, 12\}$ with the probability function listed as

The probabilities of sum of two faces in casting two dice

<table>
<thead>
<tr>
<th>$X(i, j) = s$</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
</tr>
</thead>
<tbody>
<tr>
<td>$P(X = s)$</td>
<td>1/36</td>
<td>2/36</td>
<td>3/36</td>
<td>4/36</td>
<td>5/36</td>
<td>6/36</td>
</tr>
</tbody>
</table>

2. It is claimed that 15% of the chickens in a particular region have patent H5N1 infection. Suppose seven chickens are selected at random. Let $X$ equal the number of chickens that are infected.

(a) Assuming independence, how is $X$ distributed? $[X \sim b(7, 0.15)]$.

(b) $P(X = 1) = \binom{7}{1} (0.15)^1 (0.85)^6$.

(c) $P(X \geq 2) = 1 - P(0) - P(1) = 1 - (0.85)^7 - \binom{7}{1} (0.15)^1 (0.85)^6$.

3. Let a r.v. $X$ have a binomial distribution with mean 6 and variance 3.6. Find $P(X = 4)$.

Solution: Since $X \sim b(n, p)$ with $np = 6$ and $npq = 3.6$, then $q = 0.6$, $p = 0.4$, and $n = 15$. Thus, $P(X = 4) = \binom{15}{4} (0.4)^4 (0.6)^{11} \approx 0.1992$. 

4. Let a r.v. $X$ have a geometric distribution. Show that

$$P(X > k + j | X > k) = P(X > j), \text{ where } k, j \geq 0$$

We sometimes say that in this situation there has been loss of memory.

**Solution:** Let $p$ be the rate of success in a geometric distribution. Then $P(X > j) = \sum_{r=j+1}^{\infty} (1-p)^{r-1}p = (1-p)^j$, thus

$$P(X > k + j | X > k) = \frac{P(X > k + j)}{P(X > k)} = \frac{(1-p)^{k+j}}{(1-p)^k} = (1-p)^j = P(X > j).$$

5. Let $X$ have a Poisson distribution with a variance of 3, then $P(X = 2) = \frac{e^{-3}3^2}{2!} \approx 0.224$ and $P(X = 3) = \frac{e^{-3}3^3}{3!} \approx 0.224$.

6. Flaws in a certain type of drapery material appear on the average of one in 150 square feet. If we assume the Poisson distribution, find the probability of at most one flaw in 225 square feet.

**Solution:** Since $\lambda = 225/150 = 1.5$, then $P(X \leq 1) = \frac{e^{-1.5}(1.5)^0}{0!} + \frac{e^{-1.5}(1.5)^1}{1!} \approx 0.5578$
Negative Binomial Distribution

Suppose that we observe that a sequence of Bernoulli trials until exactly $r$ successes occur. Let the random variable $X$ denote the number of trials needed to observe the $r$th success. Let the probability of success is $p$ in a Bernoulli trial. Then $X$ has a negative binomial distribution with the p.m.f.

$$f(x) = \binom{x-r}{r-1} p^r q^{x-r}, \quad x = r, r+1, r+2, \ldots$$

and

$$M(t) = \frac{(pe^t)^r}{[1-(1-p)e^t]^r}, \quad t < -\ln(1-p)$$

$$E(X) = \frac{r}{p}, \quad \text{and} \quad Var(X) = \frac{r(1-p)}{p^2}$$

Note: $(1-w)^{-r} = \sum_{k=0}^{\infty} \binom{k+r-1}{r-1} w^k$

[Proof:]

$$M(t) = \sum_{x=r}^{\infty} e^{tx} \binom{x-r}{r-1} p^r q^{x-r} = \sum_{k=0}^{\infty} \binom{k+r-1}{r-1} (pe^t)^r (q e^t)^k$$

$$= (pe^t)^r \sum_{k=0}^{\infty} \binom{k+r-1}{r-1} (qe^t)^k = (pe^t)^r (1 - qe^t)^{-r}$$

$$= \frac{(pe^t)^r}{(1 - qe^t)^r}, \quad t < -\ln(1-p)$$

$$E(X) = \sum_{x=r}^{\infty} x \binom{x-r}{r-1} p^r q^{x-r} = \sum_{y=r+1}^{\infty} r \cdot \binom{y-1}{r} p^r q^{y-r+1}$$

$$= rp^r (1-q)^{-r-1} = \frac{r}{p}$$

$$Var(X) = E(X^2) - [E(X)]^2 = E(X(X-1)) + E(X) - [E(X)]^2$$
Hypergeometric Distribution

Consider a collection of $N_1$ green marbles and $N_2$ blue marbles of the same size, where $N_1 + N_2 = N$. A collection of $n$ marbles is selected from $N$ marbles at random without replacement. Let a r.v. $X$ be the number of green marbles selected among $n$ with $0 \leq x \leq n$. Then $X$ has a hypergeometric distribution with the p.m.f.

$$f(x) = \binom{N_1}{x} \binom{N_2}{n-x} \binom{N}{n}$$

and

$$E(X) = n \left( \frac{N_1}{N} \right), \text{ and } \ Var(X) = n \left( \frac{N_1}{N} \right) \left( \frac{N_2}{N} \right) \left( \frac{N-n}{N-1} \right)$$

What is $M(t)$? (not available)

Note: $(1 + y)^N = (1 + y)^{N_1}(1 + y)^{N_2}$

[Proof:]

$$E(X) = \sum_{x=0}^{n} x \cdot \binom{N_1}{x} \binom{N_2}{n-x} \binom{N}{n}$$

$$= \ldots$$

$$= \sum_{y=0}^{n-1} \binom{n-N_1}{y} \binom{N_2}{(n-1)-y} \left( \frac{N_1-1}{(N_1-1+N_2)-N-1} \right) = n \left( \frac{N_1}{N} \right)$$

$$Var(X) = E(X^2) - [E(X)]^2 = E(X(X-1)) + E(X) - [E(X)]^2$$
Matlab Code and Results

% Script file: ch2.m - Discrete Distributions
subplot(2,2,1)
X=1:10; Y=geopdf(X,0.5); bar(X,Y,0.8);
legend(’Geometric Distribution: p=0.5’,1)

newpage
%
P12. Matlab code and results for Discrete Distributions (2013/
%
\begin{center}
\Large\bf Matlab Code and Results} \\\n\begin{verbatim}
% Script file: ch2.m - Discrete Distributions
subplot(2,2,1)
X=1:10; Y=geopdf(X,0.5); bar(X,Y,0.8);
legend(’Geometric Distribution: p=0.5’,1)
subplot(2,2,2)
X=0:10; Y=poisspdf(X,3); bar(X,Y,0.8)
legend(’Poisson Distribution: \lambda =3’,1)
subplot(2,2,3)
X=0:10; Y=binopdf(X,10,0.7); bar(X,Y,0.8)
legend(’X \sim b(10,0.7), mode=7’,1)
subplot(2,2,4)
X=0:11; Y=binopdf(X,11,0.5); bar(X,Y,0.8)
legend(’X \sim b(11,0.5), mode=5,6’,2)
\end{verbatim}
\end{center}
% {\em May 12, 2013} \\\n\end{verbatim}
Geometric Distribution: $p=0.5$

Poisson Distribution: $\lambda=3$

$X \sim \text{b}(10,0.7)$, mode=7

$X \sim \text{b}(11,0.5)$, mode=5, 6