

**Theorem 3.6** Given  $n$  Bernoulli trials with probability  $p$  of success on each experiment, the probability of exactly  $j$  successes is

$$b(n, p, j) = \binom{n}{j} p^j q^{n-j}$$

where  $q = 1 - p$ .

**Proof.** We construct a tree measure as described above. We want to find the sum of the probabilities for all paths which have exactly  $j$  successes and  $n - j$  failures. Each such path is assigned a probability  $p^j q^{n-j}$ . How many such paths are there? To specify a path, we have to pick, from the  $n$  possible trials, a subset of  $j$  to be successes, with the remaining  $n - j$  outcomes being failures. We can do this in  $\binom{n}{j}$  ways. Thus the sum of the probabilities is

$$b(n, p, j) = \binom{n}{j} p^j q^{n-j} .$$

□

**Example 3.8** A fair coin is tossed six times. What is the probability that exactly three heads turn up? The answer is

$$b(6, .5, 3) = \binom{6}{3} \left(\frac{1}{2}\right)^3 \left(\frac{1}{2}\right)^3 = 20 \cdot \frac{1}{64} = .3125 .$$

□

**Example 3.9** A die is rolled four times. What is the probability that we obtain exactly one 6? We treat this as Bernoulli trials with *success* = “rolling a 6” and *failure* = “rolling some number other than a 6.” Then  $p = 1/6$ , and the probability of exactly one success in four trials is

$$b(4, 1/6, 1) = \binom{4}{1} \left(\frac{1}{6}\right)^1 \left(\frac{5}{6}\right)^3 = .386 .$$

□

To compute binomial probabilities using the computer, multiply the function `choose( $n, k$ )` by  $p^k q^{n-k}$ . The program **BinomialProbabilities** prints out the binomial probabilities  $b(n, p, k)$  for  $k$  between  $kmin$  and  $kmax$ , and the sum of these probabilities. We have run this program for  $n = 100$ ,  $p = 1/2$ ,  $kmin = 45$ , and  $kmax = 55$ ; the output is shown in Table 3.8. Note that the individual probabilities are quite small. The probability of exactly 50 heads in 100 tosses of a coin is about .08. Our intuition tells us that this is the most likely outcome, which is correct; but, all the same, it is not a very likely outcome.