

Mean, Variance and S.D of Binomial Distribution:

+ Mean (μ):

$$\mu = \sum_{x=0}^n x p(x)$$

$$= \sum_{x=0}^n x \left[{}^n C_x p^x q^{n-x} \right]$$

$$= 0 + 1 \left[{}^n C_1 p^1 q^{n-1} \right] + 2 \left[{}^n C_2 p^2 q^{n-2} \right] + 3 \left[{}^n C_3 p^3 q^{n-3} \right] + \dots$$

$$+ \dots + n \left[{}^n C_n p^n q^0 \right]$$

$$= n \cdot p q^{n-1} + 2 \left[\frac{n!}{(n-2)! 2!} p^2 q^{n-2} \right] + 3 \left[\frac{n!}{(n-3)! 3!} p^3 q^{n-3} \right] + \dots$$
$$+ \dots + n \left[p^n \right]$$

$$= n p q^{n-1} + 2 \left[\frac{n(n-1)(n-2)!}{(n-2)! 2} p^2 q^{n-2} \right] + 3 \left[\frac{n(n-1)(n-2)(n-3)!}{(n-3)! 6} p^3 q^{n-3} \right] + \dots$$
$$+ \dots + n p^n$$

$$= n p q^{n-1} + n(n-1) p^2 q^{n-2} + \frac{n(n-1)(n-2)}{2!} p^3 q^{n-3} + \dots + n p^n$$

$$= n p \left[q^{n-1} + (n-1) p q^{n-2} + \frac{(n-1)(n-2)}{2!} p^2 q^{n-3} + \dots + p^{n-1} \right]$$

$$= n p \left[q + p \right]^{n-1}$$

$$= n p (1) = n p$$

$$\therefore \boxed{\mu = n p}$$

* Variance (V):

$$V = \sum_{x=0}^n x^2 p(x) - \mu^2$$

Consider, $\sum_{x=0}^n x^2 p(x) = \sum_{x=0}^n [x(x-1) + x] p(x)$

$$= \sum_{x=0}^n x(x-1) p(x) + \sum_{x=0}^n x p(x) = \sum_{x=0}^n x(x-1) [n! p^x q^{n-x}] + np$$

$$= 0 + 0 + 2 \cdot 1 [n! p^2 q^{n-2}] + 3 \cdot 2 [n! p^3 q^{n-3}] + \dots$$

$$+ n(n-1) [n! p^n q^0] + np$$

$$= 2 \left[\frac{n!}{(n-2)! 2!} p^2 q^{n-2} \right] + 3 \cdot 2 \left[\frac{n!}{(n-3)! 3!} p^3 q^{n-3} \right] + \dots$$

$$+ n(n-1) [p^n] + np$$

$$= 2 \left[\frac{n(n-1)(n-2)!}{(n-2)! 2} p^2 q^{n-2} \right] + 3 \cdot 2 \left[\frac{n(n-1)(n-2)(n-3)!}{(n-3)! (3 \cdot 2)} p^3 q^{n-3} \right] + \dots$$

$$+ n(n-1) (p^n) + np$$

$$= n(n-1) p^2 q^{n-2} + n(n-1)(n-2) p^3 q^{n-3} + \dots + n(n-1) p^n + np$$

$$= n(n-1) p^2 [q^{n-2} + (n-2) p q^{n-3} + \dots + p^{n-2}] + np$$

$$= n(n-1) p^2 (q+p)^{n-2} + np$$

$$= n(n-1) p^2 (1) + np$$

$$= n^2 p^2 - np^2 + np$$

$$= n^2 p^2 - np(1+p)$$

$$= n^2 p^2 + npq \quad \{ \because p+q=1 \}$$

Now, $V = \sum_{x=0}^n x^2 p(x) - \mu^2 = n^2 p^2 + npq - n^2 p^2 \quad (\because \mu = np)$

$$\boxed{V = npq}$$

$$\therefore S.D = \sqrt{V} = \sqrt{npq} //$$

Mean, Variance and S.D. of Poisson Distribution

Mean (μ):

$$\begin{aligned}\mu &= \sum_{x=0}^{\infty} x p(x) \\&= \sum_{x=0}^{\infty} x \left[\frac{m^x e^{-m}}{x!} \right] \\&= 0 + \left[\frac{m e^{-m}}{1!} + 2 \cdot \frac{m^2 e^{-m}}{2!} + 3 \cdot \frac{m^3 e^{-m}}{3!} + \dots \right] \\&= m e^{-m} \left[1 + \frac{m}{1!} + \frac{m^2}{2!} + \dots \right] \\&= m e^{-m} (e^m)\end{aligned}$$

$$\boxed{\mu = m}$$

Variance (V):

$$V = \sum_{x=0}^{\infty} x^2 p(x) - \mu^2$$

$$\begin{aligned}\text{(Consider, } \sum_{x=0}^{\infty} x^2 p(x) &= \sum_{x=0}^{\infty} [x(x-1) + x] p(x) \\&= \sum_{x=0}^{\infty} x(x-1) p(x) + \sum_{x=0}^{\infty} x p(x) \\&= \sum_{x=0}^{\infty} x(x-1) \left\{ \frac{m^x e^{-m}}{x!} \right\} + m \\&= 0 + 0 + 2 \cdot 1 \left[\frac{m^2 e^{-m}}{2!} \right] + 3 \cdot 2 \left[\frac{m^3 e^{-m}}{3!} \right] + 4 \cdot 3 \left[\frac{m^4 e^{-m}}{4!} \right] + \dots \\&\quad + \dots + m \\&= m^2 e^{-m} + m^3 e^{-m} + \frac{m^4 e^{-m}}{2!} + \dots + m \\&= m^2 e^{-m} \left\{ 1 + m + \frac{m}{2!} + \dots \right\} + \dots + m \\&= m^2 e^{-m} (e^m) = m^2 - m\end{aligned}$$

$$V = \sum_{x=0}^{\infty} x^2 p(x) - \mu^2 = (m^2 - m) - m^2$$
$$\boxed{V = m}$$

$$S.D. = \sqrt{V} = \sqrt{m}$$