

Moule1 - Unit 1.2

Discrete and Continuous Probability Distribution

Definition

Random variable (R.V.):

Consider a random experiment whose sample space is S . A random variable X is a function from the sample space S into the set of real numbers \mathbb{R}

In a particular experiment, a random variable X would be some function that assigns a real number $X(s)$ to each possible outcome in the sample space.

Random variables are usually denoted by capital letters such as A, B, X, Y, E_1, E_2 etc.

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Definition

Random variable (R.V.):

Random variables are of two types

- (I) Discrete random variable.
- (II) Continuous random variables.

Discrete random variable:

If random variable X is function $X : S \rightarrow \mathbb{R}$. Where $X(S)$ is finite or countably infinite then it is called discrete random variable.

i.e. a Random variable can assume only a discrete set of values (precisely, integral values) or countably infinite number of values,

The range of the function X is called as image set $X(S)$

Example :

Consider the coin tossing experiment.

If a random variable X represents number of Tail What is the space (image) of this random variable X ?

Answer: The sample space of this experiment is given by $S = \{\text{Head}, \text{Tail}\}$.

X represents number of tail

$$X(\text{Head}) = 0 \quad X(\text{Tail}) = 1.$$

The image set or space of this random variable is

$$X(S) = \{0, 1\}.$$

Example :

Consider two coins tossing experiment.

If a random variable X represents number of Head What is the space (image) of this random variable X ?

Answer: The sample space of this experiment is given by $S = \{HH, HT, TH, TT\}$.

X represents number of Head

$$X(HH) = 2 \quad X(HT) = 1 = X(TH), X(TT) = 0$$

The image set or space of this random variable is

$$X(S) = \{0, 1, 2\}.$$

Probability Function or Probability Mass Function (p.m.f.) or Probability Density Function (p.d.f.)

Let X be discrete random variable on a sample space S function $P(x)$ (or $f(x)$) defined on $X(S)$ and satisfies following two properties.

$$0 \leq P(x) \leq 1 \quad \forall x \in X(S)$$

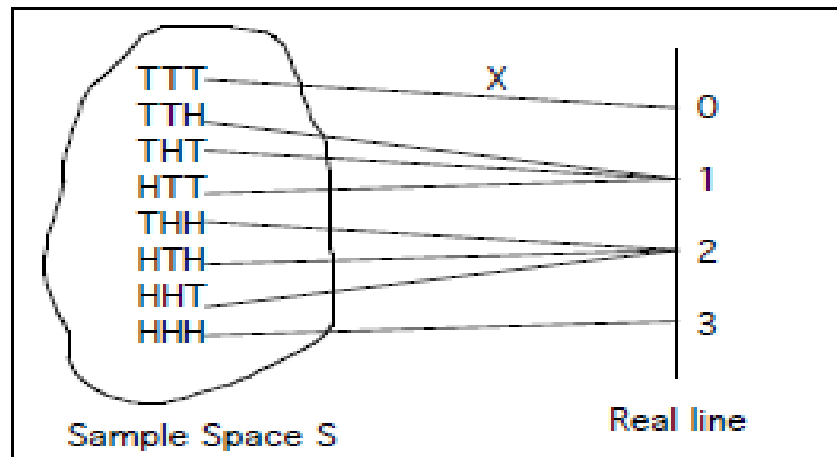
$\sum p(x) = 1$ then function $P(x)$ is called p.d.f.

Note : $P(x)$ denotes the probability that discrete random variable X takes .

Example A fair coin is tossed 3 times. Let the random variable X denote the number of heads in 3 tosses of the coin. Find the sample space, the space of the random variable, and the probability density function of X .

Answer: The sample space S of this experiment consists of all binary sequences of length 3, that is

$S = \{TTT, TTH, THT, HTT, THH, HTH, HHT, HHH\}$.



Sample space	TTT	HTT	THT	TTH	THH	HTH	HHT	HHH
R.V X	0	1	1	1	2	2	2	3

R.V X	0	1	2	3
p.d.f.	$1/8$	$3/8$	$3/8$	$1/8$

Ex: A fair die is tossed 2 times. Let the random variable X denotes the sum of numbers on the die. Find the sample space, the space of the random variable, and the probability density function of X .

Example Consider an experiment in which a coin is tossed ten times . Let $x : s \rightarrow \mathbb{R}$ be a function from the sample space S into the set of reals \mathbb{R} defined as follows:
 $X(s)$ = number of heads in sequences.
then find the space of the random variable.

Answer

This random variable, for example, maps the sequence HHTTTHTTTHH to the real number 5, that is $X(\text{HHTTTHTTTHH}) = 5$.

The space of this random variable is

$$RX = \{0, 1, 2, \dots, 10\}$$

Example : A random variable X has the following probability distribution :

$x:$	0	1	2	3	4	5	6	7
$p(x):$	0	k	$2k$	$2k$	$3k$	k^2	$2k^2$	$7k^2 + k$

(i) Find k , (ii) Evaluate $P(X < 6)$, $P(X \geq 6)$, and $P(0 < X < 5)$, (iii) If $P(X \leq c) > \frac{1}{2}$, find the minimum value of c , and (iv) Determine the distribution function of X .

Solution. Since $\sum_{x=0}^7 p(x) = 1$, we have

$$\Rightarrow k + 2k + 2k + 3k + k^2 + 2k^2 + 7k^2 + k = 1$$

$$\Rightarrow 10k^2 + 9k - 1 = 0$$

$$\Rightarrow (10k - 1)(k + 1) = 0 \Rightarrow k = 1/10$$

[$\because k = -1$, is rejected, since probability cannot be negative.]

$$(ii) P(X < 6) = P(X = 0) + P(X = 1) + \dots + P(X = 5) \\ = \frac{1}{10} + \frac{2}{10} + \frac{2}{10} + \frac{3}{10} + \frac{1}{100} = \frac{81}{100}$$

$$P(X \geq 6) = 1 - P(X < 6) = \frac{19}{100}$$

$$P(0 < X < 5) = P(X = 1) + P(X = 2) + P(X = 3) + P(X = 4) = 8k = 4/5$$

(iii) $P(X \leq c) > \frac{1}{2}$. By trial, we get $c = 4$.

(iv)

X	$F_X(x) = P(X \leq x)$
0	0
1	$k = 1/10$
2	$3k = 3/10$
3	$5k = 5/10$
4	$8k = 4/5$
5	$8k + k^2 = 81/100$
6	$8k + 3k^2 = 83/100$
7	$9k + 10k^2 = 1$

Example If the probability of a random variable X with space $R_X = \{1, 2, 3, \dots, 12\}$ is given by $f(x) = k(2x - 1)$, then, what is the value of the constant k ?

$$1 = \sum_{x \in R_X} f(x)$$

$$= \sum_{x \in R_X} k(2x - 1)$$

$$= \sum_{x=1}^{12} k(2x - 1)$$

$$= k \left[2 \sum_{x=1}^{12} x - 12 \right]$$

$$= k \left[2 \frac{(12)(13)}{2} - 12 \right]$$

$$= k 144.$$

$$k = \frac{1}{144}.$$

Example

Let X be a random variable such that

$$P(X = -2) = P(X = -1), P(X = 2) = P(X = 1) \text{ and}$$

$$P(X > 0) = P(X < 0) = P(X = 0).$$

Obtain the probability mass function of X and its distribution function.

Ans.	X	:	-2	-1	0	1	2
	$p(x)$:	$\frac{1}{6}$	$\frac{1}{6}$	$\frac{1}{3}$	$\frac{1}{6}$	$\frac{1}{6}$
	$F(x)$:	$\frac{1}{6}$	$\frac{2}{6}$	$\frac{4}{6}$	$\frac{5}{6}$	1

Definition

Cumulative distribution function (c.d.f.)

The cumulative distribution function $F(x)$ of a random variable X is defined as

$F(x) = P(X \leq x)$ for all real numbers x .

Theorem

If X is a discrete random variable sample space S with the image set $X(S)$, then

$F(x) = \sum_{t \leq x} f(t)$ for $x \in X(S)$.

Theorem 3.3. Let X be a random variable with cumulative distribution function $F(x)$. Then the cumulative distribution function satisfies the followings:

$$(a) F(-\infty) = 0,$$

$$(b) F(\infty) = 1, \text{ and}$$

(c) $F(x)$ is an increasing function, that is if $x < y$, then $F(x) \leq F(y)$ for all reals x, y .

Theorem 3.4. If the space R_X of the random variable X is given by $R_X = \{x_1 < x_2 < x_3 < \cdots < x_n\}$, then

$$f(x_1) = F(x_1)$$

$$f(x_2) = F(x_2) - F(x_1)$$

$$f(x_3) = F(x_3) - F(x_2)$$

..

..

$$f(x_n) = F(x_n) - F(x_{n-1}).$$

Example If the probability density function of the random variable X is given by

$$f(x) = \frac{1}{144}(2x - 1) \text{ for } x = 1, 2, 3, \dots, 12$$

then find the cumulative distribution function of X .

Answer:

$$F(1) = \sum_{t \leq 1} f(t) = f(1) = \frac{1}{144}$$

$$F(2) = \sum_{t \leq 2} f(t) = f(1) + f(2) = \frac{1}{144} + \frac{3}{144} = \frac{4}{144}$$

$$F(3) = \sum_{t \leq 3} f(t) = f(1) + f(2) + f(3) = \frac{1}{144} + \frac{3}{144} + \frac{5}{144} = \frac{9}{144}$$

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$$F(12) = \sum_{t \leq 12} f(t) = f(1) + f(2) + \dots + f(12) = 1.$$

Example 3.9. Find the probability density function of the random variable X whose cumulative distribution function is

$$F(x) = \begin{cases} 0.00 & \text{if } x < -1 \\ 0.25 & \text{if } -1 \leq x < 1 \\ 0.50 & \text{if } 1 \leq x < 3 \\ 0.75 & \text{if } 3 \leq x < 5 \\ 1.00 & \text{if } x \geq 5 . \end{cases}$$

Also, find (a) $P(X \leq 3)$, (b) $P(X = 3)$, and (c) $P(X < 3)$.

Answer: The space of this random variable is given by

$$R_X = \{-1, 1, 3, 5\}.$$

By the previous theorem, the probability density function of X is given by

$$f(-1) = 0.25$$

$$f(1) = 0.50 - 0.25 = 0.25$$

$$f(3) = 0.75 - 0.50 = 0.25$$

$$f(5) = 1.00 - 0.75 = 0.25.$$

The probability $P(X \leq 3)$ can be computed by using the definition of F .

Hence

$$P(X \leq 3) = F(3) = 0.75.$$

The probability $P(X = 3)$ can be computed from

$$P(X = 3) = F(3) - F(1) = 0.75 - 0.50 = 0.25.$$

Finally, we get $P(X < 3)$ from

$$P(X < 3) = P(X \leq 1) = F(1) = 0.5.$$

Example A random variable X assumes the values $-3, -2, -1, 0, 1, 2, 3$ such that

$$P(X = -3) = P(X = -2) = P(X = -1),$$

$$P(X = 1) = P(X = 2) = P(X = 3),$$

and
$$P(X = 0) = P(X > 0) = P(X < 0),$$

Obtain the probability mass function of X and its distribution function, and find further the probability mass function of $Y = 2X^2 + 3X + 4$.

Ans.	X	:	-3	-2	-1	0	1	2	3
	$p(x)$:	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{3}$	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{9}$
	Y	:	13	6	3	4	9	18	31
	$p(y)$:	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{3}$	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{1}{9}$

Continuous Random Variables

A random variable X is said to be continuous if its space or image set $X(s)$ is either an interval or a union of intervals

OR

A random variable X is said to be continuous if X takes uncountable infinite values.

Let X be a continuous random variable.

Then a probability distribution or probability density function (p.d.f.) of X is a function $f(x)$

Which satisfies the following two conditions

$$0 \leq f(x) \leq 1 \quad \forall x \quad \text{and} \quad \int_{-\infty}^{\infty} f(t) dt = 1$$

Note : For any two numbers a and b with $a \leq b$,

$$P(a \leq X \leq b) = \int_a^b f(t) dt$$

Example

Is the real valued function $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} 2x^{-2} & \text{if } 1 < x < 2 \\ 0 & \text{otherwise,} \end{cases}$$

a probability density function for some random variable X ?

$$0 \leq f(x) \quad \forall x \in \mathbb{R}$$

$$\begin{aligned} \int_{-\infty}^{\infty} f(x) dx &= \int_1^2 2x^{-2} dx \\ &= -2 \left[\frac{1}{x} \right]_1^2 \\ &= -2 \left[\frac{1}{2} - 1 \right] \\ &= 1. \end{aligned}$$

Example

For what value of the constant c , the real valued function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by

$$f(x) = \begin{cases} c & \text{if } a \leq x \leq b \\ 0 & \text{otherwise,} \end{cases}$$

where a, b are real constants, is a probability density function for random variable X ?

Answer: Since f is a pdf, k is nonnegative. Further, since the area under f is unity, we get

$$1 = \int_{-\infty}^{\infty} f(x) dx$$

$$= \int_a^b c dx$$

$$= c [x]_a^b$$

$$= c [b - a]$$

$$\text{Hence } c = \frac{1}{b-a},$$

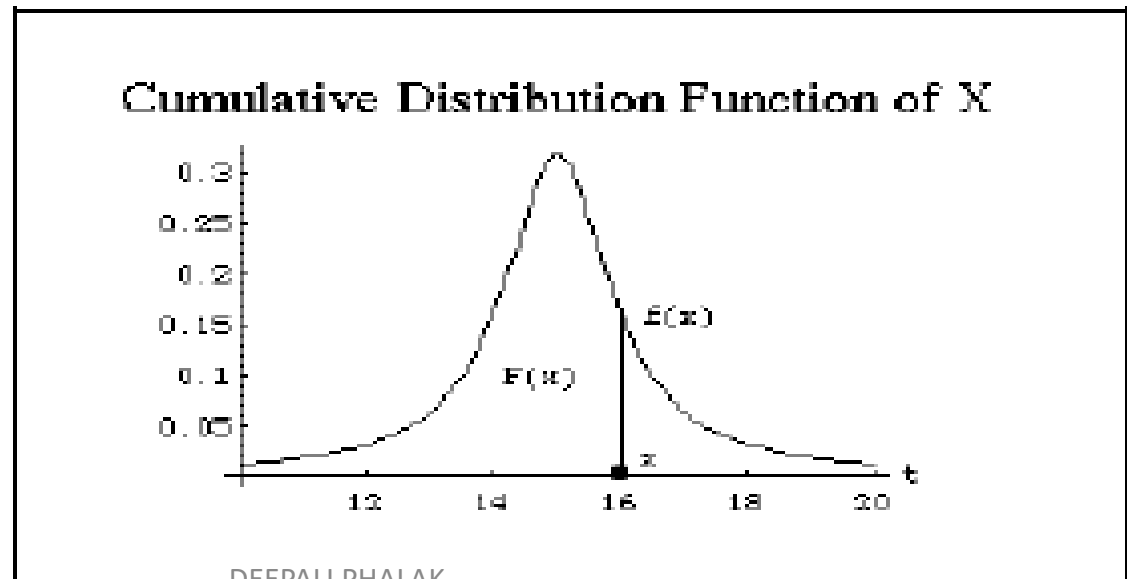
Definition

Let $f(x)$ be the probability density function of a continuous random variable X .

The cumulative distribution function $F(x)$ of X is defined as

$$F(x) = P(X \leq x) = \int_{-\infty}^x f(t) dt$$

The cumulative distribution function $F(x)$ represents the area under the probability density function $f(x)$ on the interval $(-\infty, x)$



Theorem

If $F(x)$ is the cumulative distribution function of a continuous random variable X , the probability density function $f(x)$ of X is the derivative of $F(x)$, that is

$$\frac{d}{dx}F(x) = f(x)$$

Theorem

If $F(x)$ is the cumulative distribution function of a continuous random variable X

- (i) $F(x) = P(X \leq x)$
- (ii) $1-F(x) = P(X \geq x)$
- (iii) $P(a < X < b) = F(b) - F(a)$.
- (iv) $P(X = x) = 0$

Example What is the probability density function of the random variable whose cdf is

$$F(x) = \frac{1}{1 + e^{-x}}, \quad -\infty < x < \infty?$$

Answer: The pdf of the random variable is given by

$$\begin{aligned} f(x) &= \frac{d}{dx} F(x) \\ &= \frac{d}{dx} \left(\frac{1}{1 + e^{-x}} \right) \\ &= \frac{d}{dx} (1 + e^{-x})^{-1} \\ &= (-1) (1 + e^{-x})^{-2} \frac{d}{dx} (1 + e^{-x}) \\ &= \frac{e^{-x}}{(1 + e^{-x})^2}. \end{aligned}$$

Example A continuous random variable X has a p.d.f.

$f(x) = 3x^2$, $0 \leq x \leq 1$. Find a and b such that

(i) $P\{X \leq a\} = P\{X > a\}$, and

(ii) $P\{X > b\} = 0.05$.

Solution. (i) Since $P\{X \leq a\} = P\{X > a\}$,

each must be equal to $1/2$, because total probability is always one.

$$\therefore P(X \leq a) = \frac{1}{2} \Rightarrow \int_0^a f(x) dx = \frac{1}{2}$$

$$\Rightarrow 3 \int_0^a x^2 dx = \frac{1}{2} \Rightarrow 3 \left| \frac{x^3}{3} \right|_0^a = \frac{1}{2}$$

$$\Rightarrow a^3 = \frac{1}{2} \Rightarrow a = \left(\frac{1}{2} \right)^{\frac{1}{3}}$$

$$(ii) P(X > b) = 0.05 \Rightarrow \int_b^1 f(x) dx = 0.05$$

$$\Rightarrow 3 \left| \frac{x^3}{3} \right|_b^1 = \frac{1}{20} \Rightarrow 1 - b^3 = \frac{1}{20}$$

$$\Rightarrow b^3 = \frac{19}{20} \Rightarrow b = \left(\frac{19}{20} \right)^{\frac{1}{3}}.$$

Expectation of a discrete random variable:

If discrete random variable X takes values x_1, x_2, \dots, x_n with corresponding probabilities p_1, p_2, \dots, p_n where $p_i = P(X = x_i)$ and $\sum p_i = 1$, then mathematical expectation or expected value or mean value of random variable X is denoted by $E(X)$ or μ and is defined as

$$\begin{aligned} E(X) &= (x_1 \cdot p_1) + (x_2 \cdot p_2) + \dots + (x_n \cdot p_n) \\ &= \sum_{i=1}^n x_i \cdot p_i = \sum_{i=1}^n x_i \cdot P(X = x_i) \end{aligned}$$

Or simply $\mu = E(X) = \sum x \cdot p(x) = \text{mean or arithmetic average}$

Mathematical expectation of a function of discrete random variable X say $\phi(X)$ is given by

$$E[\phi(X)] = \sum \phi(x) \cdot P(x)$$

$$E(X^n) = \begin{cases} \sum_{x \in R_X} x^n f(x) & \text{if } X \text{ is discrete} \\ \int_{-\infty}^{\infty} x^n f(x) dx & \text{if } X \text{ is continuous} \end{cases}$$

Variance

$$\begin{aligned} \text{Now } \text{Var}(X) &= E(X - \bar{x})^2 \\ &= E[X - E(X)]^2 \\ &= E[X^2 - 2XE(X) + \{E(X)\}^2] \\ &= E(X^2) - 2E(X) \cdot E(X) + [E(X)]^2 \end{aligned}$$

$\text{Var.}(X) = E(X^2) - [E(X)]^2$

Example : A lot of 8 TV sets includes 3 that are defective. If 4 of the sets are chosen at random for shipment to a hotel, find expected no of defective sets?

Answer: Let X be the random variable representing the number of defective TV sets in a shipment of 4. Then the space of the random variable X is

$$RX = \{0, 1, 2, 3\}.$$

Then the probability density function of X is given by

$$f(x) = P(X = x)$$

$$= P(x \text{ defective TV sets in a shipment of four})$$

$$= \frac{{}^3C_x {}^5C_{4-x}}{{}^8C_4}, x = 0, 1, 2, 3.$$

$$f(0) = \frac{\binom{3}{0} \binom{5}{4}}{\binom{8}{4}} = \frac{5}{70}$$

$$f(1) = \frac{\binom{3}{1} \binom{5}{3}}{\binom{8}{4}} = \frac{30}{70}$$

$$f(2) = \frac{\binom{3}{2} \binom{5}{2}}{\binom{8}{4}} = \frac{30}{70}$$

$$f(3) = \frac{\binom{3}{3} \binom{5}{1}}{\binom{8}{4}} = \frac{5}{70}.$$

$$E(X) = \sum_{x \in R_X} x f(x)$$

$$= \sum_0^3 x f(x)$$

$$= f(1) + 2 f(2) + 3 f(3)$$

$$= \frac{30}{70} + 2 \frac{30}{70} + 3 \frac{5}{70}$$

$$= \frac{30 + 60 + 15}{70}$$

$$= \frac{105}{70} = 1.5.$$

Example: Four fair coins are tossed. Find the expectation of number of heads

X denotes the number of heads in 4 tosses of the coin.

X takes values 0,1,2,3,4

$$P(X=0) = \frac{1}{16}, \quad P(X=1) = \frac{4}{16} = \frac{1}{4}, \quad P(X=2) = \frac{6}{16} = \frac{3}{8},$$

$$P(X=3) = \frac{4}{16} = \frac{1}{4} \quad \text{and} \quad P(X=4) = \frac{1}{16}.$$

Thus the probability distribution of X can be summarised as follows :

$x :$	0	1	2	3	4
$p(x) :$	$\frac{1}{16}$	$\frac{1}{4}$	$\frac{3}{8}$	$\frac{1}{4}$	$\frac{1}{16}$

$$\begin{aligned} E(X) &= \sum_{x=0}^4 x p(x) = 1 \cdot \frac{1}{4} + 2 \cdot \frac{3}{8} + 3 \cdot \frac{1}{4} + 4 \cdot \frac{1}{16} \\ &= \frac{1}{4} + \frac{3}{4} + \frac{3}{4} + \frac{1}{4} = 2. \end{aligned}$$

Example Write down the probability distribution of the sum of numbers appearing on the toss of two unbiased dice. Hence find mean of the distribution

Value of X : x	2	3	4	5	6	7	11	12
Probability	$\frac{1}{36}$	$\frac{2}{36}$	$\frac{3}{36}$	$\frac{4}{36}$	$\frac{5}{36}$	$\frac{6}{36}$	$\frac{2}{36}$	$\frac{1}{36}$

$$E(X) = \sum_i p_i x_i$$

$$= 2 \times \frac{1}{36} + 3 \times \frac{2}{36} + 4 \times \frac{3}{36} + 5 \times \frac{4}{36} + 6 \times \frac{5}{36} + 7 \times \frac{6}{36} \\ + 8 \times \frac{5}{36} + 9 \times \frac{4}{36} + 10 \times \frac{3}{36} + 11 \times \frac{2}{36} + 12 \times \frac{1}{36}$$

$$= \frac{1}{36} (2 + 6 + 12 + 20 + 30 + 42 + 40 + 36 + 30 + 22 + 12)$$

$$= \frac{1}{36} \times 252 = 7$$

Example

A discrete R.V. X has the pdf as given below

X	:	-2	-1	0	1	2	3
$P(X=x)$:	0.2	k	0.1	$2k$	0.1	$2k$

Find k , mean and variance

Sol. : We must have $\sum p_i = 1$.

$$\therefore 5k + 0.4 = 1 \quad \therefore 5k = 0.6 \quad \therefore k = \frac{0.6}{5} = \frac{3}{25}$$

Hence, the probability distribution is

X	:	-2	-1	0	1	2	3
$P(X = x)$:	2/10	3/25	1/10	6/25	1/10	6/25

Now, Mean = $E(X) = \sum p_i x_i$

$$= -\frac{4}{10} - \frac{3}{25} + 0 + \frac{6}{25} + \frac{2}{10} + \frac{18}{25} = \frac{60}{250} = \frac{6}{25}$$

$$E(X^2) = \sum p_i x_i^2$$

$$= \frac{2}{10}(4) + \frac{3}{25}(1) + 0 + \frac{6}{25}(1) + \frac{1}{10}(4) + \frac{6}{25}(9) = \frac{73}{250}$$

$$\therefore \text{Variance} = \sigma^2 = E(X^2) - [E(X)]^2$$

$$= \frac{73}{250} - \frac{36}{625} = \frac{293}{625}$$

Example A and B throw a fair dice for a stake of Rs 44, which is won by the player who throws 6 first. If A starts first, find their expectations

To find expectation of A

RV = An amount the player A gains = 44 or 0

A can win the game, in the first throw or the third throw or the fifth throw

$P(\text{A winning})$

$$= (1/6) + (5/6)(5/6)(1/6) + (5/6)(5/6)(5/6)(5/6)(1/6) + \dots$$

$$= (1/6) \{1 + (5/6)^2 + (5/6)^4 + \dots\}$$

$$= (1/6) \{1/[1 - 25/36]\}$$

$$= 6/11$$

R.V X	44	0
p.d.f P(x)	P(A wins) =6/11	P(A loses) =5/11

$$E(X) = \sum xp(x)$$

$$=44(6/11) + 0(5/11) =24$$

R.V X	44	0
p.d.f P(x)	P(B wins) =5/11	P(B loses) =6/11

$$E(X) = \sum xp(x)$$

$$=44(5/11) + 0(6/11) =20$$

Example- A continuous R.V. X has the pdf defined as $f(x) = k x^2 e^{-x}, x > 0$. Find k , mean and variance

Sol. : We must have $\int_0^{\infty} k x^2 e^{-x} \cdot dx = 1$

$$\therefore k \left[x^2 (-e^{-x}) - \int -e^{-x} 2x dx \right]_0^{\infty} = 1$$

$$\therefore k \left[-x^2 e^{-x} + 2x (-e^{-x}) - \int -2e^{-x} dx \right]_0^{\infty} = 1$$

$$k \left[-x^2 e^{-x} - 2x e^{-x} - 2e^{-x} \right]_0^{\infty} = 1$$

$$k [0 - (-0 - 0 - 2)] = 1 \quad \therefore 2k = 1 \quad \therefore k = \frac{1}{2}..$$

Now, mean $\bar{x} = \int_0^{\infty} x f(x) dx$

$$\therefore \bar{x} = \int_0^{\infty} \frac{1}{2} x^3 e^{-x} dx$$

$$= \frac{1}{2} \left[x^3 (-e^{-x}) - (3x^2)(e^{-x}) + (6x)(-e^{-x}) - (6)(e^{-x}) \right]_0^{\infty}$$

$$\therefore \bar{x} = \frac{1}{2} [0 - (-6)] = \frac{1}{2} \cdot 6 = 3$$

$$\text{Now, } \mu_2' = \frac{1}{2} \int_0^{\infty} x^2 f(x) dx = \frac{1}{2} \int_0^{\infty} x^2 \cdot x^2 e^{-x} dx$$

$$= \frac{1}{4} \int_0^{\infty} x^4 \cdot e^{-x} dx$$

$$= \frac{1}{2} \left[x^4 (-e^{-x}) - (4x^3)(e^{-x}) + (12x^2)(-e^{-x}) \right.$$

$$\left. - (24x)(e^{-x}) + 24(-e^{-x}) \right]_0^{\infty}$$

$$= \frac{1}{2} [0 - (-24)] = \frac{24}{2} = 12$$

$$\therefore \text{Variance} = \mu_2' - \mu_1'^2 = 12 - 9 = 3.$$

Ex.If a coin is tossed by a player two times , he wins Rs 3 for each head and Rs 2 for each tail. Find the probability distribution table and his expectation

Ex. If a player wins Rs 3 if he draws one white ball and wins Rs 2 if he draws one black ball from a bag containing 5 white and 4 black balls ,then find his expectation