

Binomial Distribution - Formula

Distributions

$$X \sim \text{Binomial}(n, p): \quad P(X = k) = \binom{n}{k} p^k (1-p)^{n-k}$$

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$
$$E(X) = np; \quad \text{Var}(X) = np(1-p).$$

$$X \sim \text{Poisson}(\lambda): \quad P(X = k) = \frac{e^{-\lambda} \lambda^k}{k!}.$$

Exercise 1

The probability that a component produced in a certain factory is defective is 0.01. A batch contains 200 components.

$$n = 200$$

$$p = 0.01$$

1) Calculate the probability that none of the components are faulty.

$$P(x = 0) = \binom{200}{0} (0.01)^0 (0.99)^{200}$$

$$\binom{200}{0} = \frac{200!}{(200!)0!} = 1$$

$$P(x = 0) = (1) \times (1) \times (0.134)$$

$$P(x = 0) = 0.134$$

2) Calculate the probability that at least two of the components are faulty.

$$P(x \geq 2) = 1 - P(x \leq 1) = 1 - [P(x = 0) + P(x = 1)]$$

$$P(x = 1) = \binom{200}{1} (0.01)^1 (0.99)^{199}$$

$$\binom{200}{1} = \frac{200!}{(1!)199!} = 200$$

$$P(x = 1) = (200) \times (0.01) \times (0.1353)$$

$$P(x = 1) = 0.270$$

$$P(x \leq 1) = 0.134 + 0.270$$

$$P(x \leq 1) = 0.404$$

$$P(x \geq 2) = 1 - 0.404$$

$$P(x \geq 2) = 0.596$$

Binomial formula

$$P(x = k) = \binom{n}{k} (p)^k (1 - p)^{n-k}$$

“From n choose k”

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \frac{n \times (n-1) \times (n-2) \times \dots \times (n-k)!}{k \times (k-1) \times (k-2) \times \dots \times (n-k)!}$$

Example

$$n = 10$$

$$p = 0.25$$

$$P(x = 4) = \binom{10}{4} (0.25)^4 (0.75)^6$$

$$\binom{10}{4} = \frac{10!}{(4!)6!} = \frac{10 \times 9 \times 8 \times 7 \times (6!)}{4 \times 3 \times 2 \times 1 \times (6!)} = 210$$

$$P(x = 4) = (210) \times (0.0039) \times (0.17797)$$

$$P(x = 4) = 0.146$$