

Mean of binomial distribution

The mean of a binomial distribution for N trials with probability of success μ is $N\mu$. This can be derived either by writing the binomial distribution as a sum of Bernoulli random variables each with probability of success μ or by computing explicitly the sum

$$\sum_{k=0}^N k \binom{N}{k} \mu^k (1-\mu)^{N-k}$$

In this second case the derivation is as follows:

$$\begin{aligned} \sum_{k=0}^N k \binom{N}{k} \mu^k (1-\mu)^{N-k} &= \sum_{k=1}^N k \binom{N}{k} \mu^k (1-\mu)^{N-k} \\ &= N \sum_{k=1}^N \binom{N-1}{k-1} \mu^k (1-\mu)^{N-k} \quad [\text{using } \binom{N}{k} = \frac{N}{k} \binom{N-1}{k-1}] \\ &= N \sum_{t=0}^{s+1} \mu \binom{s}{t} \mu^t (1-\mu)^{s-t} \quad [\text{with } s = N-1, t = k-1] \\ &= N\mu \end{aligned}$$

A good list of properties for manipulating binomials is chapter 1 (p.55) of Knuth's TAOCP (Volume 1).