

$$\begin{aligned} E(X) &= \frac{1}{21} \{ 20 \times 3 + 30 \times 12 + 40 \times 6 \} \\ &= \frac{220}{7} \\ &\approx \boxed{31.4} \end{aligned}$$

### Practice Problems

- Q1 Let  $f(x) = K e^{-ax} (1 - e^{-ax})$ ,  $x > 0$ ,  $a > 0$ .
- (i) Find  $K$  such that  $f(x)$  is a density function.
  - (ii) Find the corresponding cumulative distribution function.
  - (iii) Find  $P(X > 1)$ .

Q2 A variate  $X$  has probability distribution

$x$	-3	6	9
$P(X=x)$	$\frac{1}{6}$	$\frac{1}{2}$	$\frac{1}{3}$

Find  $E(X)$  &  $E(X^2)$ . Hence evaluate  $E(2X+1)^2$ .

- Q3 A coin is tossed until a head appears. What is the expectation of the number of tosses.

[Ans: 2]

## # moment generating function

Mgf of the discrete probability distribution of variate  $X$  about the value  $x=a$  is defined by  
 $M_a(t) = \sum p_i e^{t(x_i-a)}$ ; which is a function of the parameter  $t$  only.

$$M_a(t) = E [e^{t(x-a)}]$$

$$\begin{aligned} M_a(t) &= \sum p_i + t \sum p_i (x_i - a) + \frac{t^2}{2!} \sum p_i (x_i - a)^2 + \dots \\ &= 1 + t \mu'_1 + \frac{t^2}{2!} \mu''_2 + \dots, \end{aligned}$$

where

$\mu''_r$  is the moment of order  $r$  about  $a$ .

Since  $M_a(t)$  generates moments, it is called moment generating function.

$\therefore \mu''_r = \text{coefficient of } \frac{t^r}{r!} \text{ in the expansion}$

of  $M_a(t)$

$$\text{Also, } \mu''_r = \left. \frac{d^r}{dt^r} [M_a(t)] \right|_{t=0}$$

We denote

$\mu_r$  by moments about origin, that is,

$$\mu_r' = \left. \frac{d^r}{dt^r} [m_b(t)] \right|_{t=0}$$

and

$\mu_r$  by central moments, that is,  
moments about mean,

$$\mu_r = \left. \frac{d^r}{dt^r} [m_u(t)] \right|_{t=0}$$

$$\Rightarrow \mu_r = \sum_i (x_i - \mu)^r p_i$$

or

$$\mu_r = \int_{-\infty}^{\infty} (x - \mu)^r f(x) dx.$$

Ques Find the mgf of  $f(x) = \frac{1}{c} e^{-\frac{x}{c}}$ ,  $0 \leq x \leq \infty$ ,  
 $c > 0$ . Hence find its mean and standard deviation.

Soln:  $M_0(t) = E(e^{tx})$

$$= \int_0^{\infty} e^{tx} f(x) dx$$

$$= \int_0^\infty e^{tx} \frac{1}{c} e^{-\frac{x}{c}} dx$$

$$= \frac{1}{c} \int_0^\infty e^{-(\frac{1}{c}-t)x} dx$$

$$= \frac{1}{c} \left[ \frac{e^{-(\frac{1}{c}-t)x}}{-(\frac{1}{c}-t)} \right] \Big|_{x=0}^\infty$$

$$= \frac{1}{(ct-1)} [0-1]$$

$$= \frac{1}{1-ct} = (1-ct)^{-1} = 1 + ct + c^2 t^2 + \dots$$

$$\text{Mean} = E(X) = \int_{-\infty}^\infty x f(x) dx$$

=  $\mu'_1$  (moment of order 1 about origin)

$$= \frac{d}{dt} [M_0(t)] \Big|_{t=0}$$

$$= (c + 2c^2 t + 3c^3 t^2 + \dots) \Big|_{t=0}$$

$$= \boxed{c}$$

$$\text{Moment of order 2 about origin, } \mu'_2 = \int_{-\infty}^\infty x^2 f(x) dx$$

$$= \frac{d^2}{dt^2} [M_0(t)] \Big|_{t=0} = \boxed{2c^2}$$

$$\begin{aligned}\therefore \sigma^2 &= \mu_2 - (\mu_1)^2 \\ &= 2c^2 - c^2 \\ &= \boxed{c^2}\end{aligned}$$

$$\Rightarrow \boxed{\sigma = c}$$

### Binomial distribution

It is concerned with trials of a repetitive nature in which only the occurrence or non-occurrence, success or failure, acceptance or rejection of a particular even is of interest.

The Binomial probability distribution of the variate  $x$  is given by

$$P(x) = {}^n C_x p^x q^{n-x}, \quad x=0, 1, \dots, n$$

$p \rightarrow$  probability of success

$q \rightarrow$  probability of failure

$$\therefore p+q=1$$

Moment generating function about origin in  
Binomial distribution

$$\begin{aligned}
 M_0(t) &= E(e^{tx}) = \sum_{x=0}^n p(x) e^{tx} \\
 &= \sum_{x=0}^n {}^n c_x p^x q^{n-x} e^{tx} \\
 &= \sum_{x=0}^n {}^n c_x (\beta e^t)^x q^{n-x} \\
 &= (q + \beta e^t)^n
 \end{aligned}$$

Since mean =  $\frac{d}{dt} [M_0(t)] \Big|_{t=0}$

$$\begin{aligned}
 &= n(q + \beta e^t)^{n-1} (\beta e^t) \Big|_{t=0} \\
 &= n(\beta + q)^{n-1} (\beta) \\
 &= \boxed{n\beta} \quad (\because \beta + q = 1)
 \end{aligned}$$

$$\begin{aligned}
 M'_2 &= \frac{d^2}{dt^2} [M_0(t)] \Big|_{t=0} \\
 &= \left\{ n[(n-1)(q + \beta e^t)^{n-2} (\beta e^t)^2] + \right. \\
 &\quad \left. n(q + \beta e^t)^{n-1} (\beta e^t) \right\} \Big|_{t=0} \\
 &= \boxed{n(n-1)\beta^2 + n\beta}
 \end{aligned}$$

$$\text{Similarly, } \mu_3' = n(n-1)(n-2)p^3 + 3n(n-1)p^2 + np$$

$$\text{Since } M_a(t) = e^{-at} M_0(t).$$

$\therefore$  mgf of the binomial distribution about its mean ( $\mu$ ) =  $np$  is given by

$$M_\mu(t) = e^{-npt} (q + pe^t)^n$$

$$= (qe^{-pt} + pe^{t-p})^n$$

$$= (qe^{-pt} + pe^{qt})^n$$

$$= \left[ 1 + pq \frac{t^2}{2!} + pq(q^2 - p^2) \frac{t^3}{3!} + pq(q^3 + p^3) \frac{t^4}{4!} + \dots \right]^n$$

$$\Rightarrow 1 + \mu_1 t + \mu_2 \frac{t^2}{2!} + \mu_3 \frac{t^3}{3!} + \dots =$$

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

$$(\because p+q=1)$$

Comparing the coeff. of like powers of  $t$ , we get

$$\mu_1 = 0, \mu_2 = npq, \mu_3 = npq(q-p), \dots$$

$$\begin{aligned}\text{variance} &= \text{second central moment} \\ &= \mu_2 \\ &= npq\end{aligned}$$

$$\therefore \text{standard deviation} = \sqrt{npq}$$

Skewness and kurtosis

Skewness and kurtosis provide quantitative measures of deviation from a theoretical distribution.

Skewness is the degree of distortion from the symmetrical bell curve. Coefficient of skewness based on third moment is given by

$$\gamma_1 = \sqrt{\beta_1}, \text{ where } \beta_1 = \frac{\mu_3^2}{\mu_2^3}$$

Kurtosis measures the degree of peakedness of a distribution and is given by

$$\beta_2 = \frac{\mu_4}{\mu_2^2}$$

$\gamma_2 = \beta_2 - 3$  gives the excess of kurtosis.

The curves with  $\beta_2 > 3$  are called leptokurtic and those with  $\beta_2 < 3$  as platykurtic.

normal curve for which  $\beta_2 = 3$  is called Mesokurtic

In Binomial distribution,

$$\beta_1 = \frac{\mu_3^2}{\mu_2^3} = \frac{(npq)^2 (q-p)^2}{(npq)^3} = \frac{(q-p)^2}{npq}$$

$$\Rightarrow \beta_1 = \frac{(1-2p)^2}{npq}$$

$$\therefore \text{skewness} = \frac{(1-2p)}{\sqrt{npq}}$$

$$\begin{aligned}\beta_2 &= \frac{\mu_4}{\mu_2^2} = \frac{npq[1+3(n-2)pq]}{(npq)^2} \\ &= \frac{1+3(n-2)pq}{npq}\end{aligned}$$

$$\therefore \text{kurtosis}, \beta_2 = 3 + \frac{1-6npq}{npq}$$

Ques 1: A die is tossed thrice. A success is getting 1 or 6 on a toss. Find the mean & variance of the number of successes.

Sol'n: Here,  $n=3$ ,  $p = \frac{2}{6} = \frac{1}{3}$ ,  $q = \frac{2}{3}$

$$\text{mean} = np = 3 \times \frac{1}{3} = \boxed{1}$$

$$\text{variance} = npq = 3 \times \frac{1}{3} \times \frac{2}{3} = \boxed{\frac{2}{3}}$$

Ques 2 : 10% of screws produced in a certain turn out to be defective. Find the probability that in a sample of 10 screws chosen at random exactly 2 will be defective.

Soln. Here,  $n = 10$ ,  $p = \frac{1}{10}$ ,  $q = \frac{9}{10}$ ,  $r = 2$

$$P(r) = {}^n C_r p^r q^{n-r}$$

$$\therefore P(2) = 0.1937$$

## # Binomial frequency distribution :

If  $n$  independent trials constitute one experiment and this experiment is repeated  $N$  times, then the frequency of  $r$  successes is

$$F(r) = N {}^n C_r p^r q^{n-r}$$

Ques Fit a binomial distribution to the following data :

$x$ :	0	1	2	3	4	5	6	7	8	9	10
$f$ :	6	20	28	12	8	6	0	0	0	0	0

Soln. Here  $n = 10$ ,  $N = \sum f_i = 80$

$$\text{mean} = \frac{\sum x_i f_i}{\sum f_i} = 2.175$$

$$\text{Mean of binomial distribution} = np \\ = 10 \cdot p = 2.175$$

$$\Rightarrow p = 0.2175$$

$$\therefore q = 1 - p = 0.7825$$

$$F(r) = N^n \binom{n}{r} p^r q^{n-r}, \quad 0 \leq r \leq 10$$

$\therefore$  Binomial distribution is

x : 0	1	2	3	4	5	6	7	8	9	10
f : 6.9	19.1	24.0	17.8	8.6	2.9	0.7	0.1	0	0	0

Practice Problems :

Q1 Fit a binomial distribution to the following frequency table :

x	0	1	3	4
f	28	62	10	4

Q2 Find binomial distribution if the sum and the product of the mean and variance are  $\frac{25}{3}$  and  $\frac{50}{3}$  respectively.

Q3 Mean of a Binomial distribution is 4  
its third moment about mean is 1.

Find other constants of the distribution.

Q4 Find the Binomial distribution whose  
mean is 5 and variance is  $\frac{10}{3}$ .

## Poisson distribution

The Poisson probability distribution of the variate  $x$  is

$$P(x) = e^{-m} \cdot \frac{m^x}{x!}, \quad x=0, 1, \dots$$

This distribution can be derived as a limiting case of the binomial distribution by making  $n$  very large and  $p$  very small, keeping  $np$  fixed ( $= m$ , say).

It is a distribution related to the probabilities of events which are extremely rare, but which have a large number of independent opportunities for occurrence.

For example, the number of hurricanes in a given season.

## Constants of Poisson distribution

These constants can be derived from the corresponding constants of the binomial distribution by simply making  $n \rightarrow \infty$ ,  $p \rightarrow 0$ ,  $q \rightarrow 1$  and taking  $np = m$ .

$$\text{Mean} = \lim_{\substack{n \rightarrow \infty \\ p \rightarrow 0 \\ q \rightarrow 1 \\ np = m}} (np) = \boxed{m}$$

$$\text{Variance} = \lim (n \beta_2) \\ = m \lim (q) \\ = \boxed{m} \rightarrow M_2$$

$$\text{standard deviation} = \sqrt{m}$$

$$M_3 = \lim [n \beta_2 (q-p)] \\ = m \lim q (q-p) \\ = \boxed{m}$$

$$M_4 = \lim [n \beta_2 \{1 + 3(n-2) \beta_2^2\}] \\ = m \lim [q \{1 + 3(mq - 2\beta_2)\}] \\ = \boxed{m(1+3m)}$$

$$\therefore \text{skewness} = \sqrt{\beta_1}, \text{ where}$$

$$\beta_1 = \frac{M_3^2}{M_2^3} = \frac{1}{m}$$

$$\therefore \boxed{\text{skewness} = \frac{1}{\sqrt{m}}}$$

$$\text{-kurtosis, } \beta_2 = \frac{M_4}{M_2^2} = \frac{m(1+3m)}{m^2} = \frac{1+3m}{m}$$

$$\therefore \boxed{\text{kurtosis} = 3 + \frac{1}{m}}$$

Poisson frequency distribution:

$$F(x) = N \frac{e^{-m} m^x}{x!}, \quad x=0, 1, \dots$$

where  $N$  is the total frequency.

Ques1: Fit a Poisson distribution to the set of observations

$x$	0	1	2	3	4	$\dots$
$f$	122	60	15	2	1	

sol'n. mean =  $\frac{\sum f_i x_i}{\sum f_i} = [0.5]$

Since mean of Poisson distribution =  $m = 0.5$

$$\therefore \text{Poisson frequency distribution} = N e^{-m} \frac{m^x}{x!}$$

$$x = 0, 1, 2, 3, 4.$$

$$= \frac{200 e^{-0.5} (0.5)^x}{x!}, \quad x = 0, 1, \dots, 4$$

$\therefore$  Poisson frequency distribution is

$x:$	0	1	2	3	4	$\dots$
$f:$	121	61	15	2	0	$\dots$

$f:$	121	61	15	2	0	$\dots$
	<u>—</u>					

Ques 2: If the probability of a bad reaction from certain injection is 0.001, determine the chance that out of 2000 individuals more than two will get bad reaction.

Soln:  $p = 0.001$   
 $n = 2000$

$$\therefore \text{mean} = m = np = [2]$$

$$\begin{aligned} P(x > 2) &= 1 - P(x \leq 2) \\ &= 1 - e^{-m} \left[ 1 + m + \frac{m^2}{2} \right] \\ &= 1 - \frac{1}{e^2} [5] \\ &= [0.32] \end{aligned}$$

### Practice Problems

Q1: In a Poisson distribution,  $P(x)$  for  $x=0$  is 10%.  
Find the mean. [Ans:  $m = 2.3026$ ]

Q2 If  $x$  is a Poisson variate with mean  $m$ , find  
MGF of  $z = \frac{x-m}{\sqrt{m}}$ .

Q3 If  $x$  is a Poisson variate with mean  $m$ , find

(i)  $E(e^{-kx})$

(ii)  $E(x e^{-kx})$

## Moment generating function of Poisson distribution

$$\begin{aligned}
 M_0(t) &= E(e^{tx}) \\
 &= \sum_{x=0}^{\infty} e^{tx} \cdot \frac{e^{-m} \cdot m^x}{x!} \\
 &= e^{-m} \sum_{x=0}^{\infty} \frac{(me^t)^x}{x!} = e^{-m} \cdot e^{me^t} \\
 &= \boxed{e^{m(e^t - 1)}}
 \end{aligned}$$

$$\begin{aligned}
 M_u(t) &= e^{-\mu t} M_0(t) \\
 &= e^{-\mu t} [e^{m(e^t - 1)}] \\
 &= \boxed{e^{m(e^t - 1 - t)}}
 \end{aligned}$$

## # Normal distribution

The normal distribution of the continuous variate  $x$  with mean  $\mu$  and standard deviation  $\sigma$  is given by

$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, \quad -\infty < x < \infty$$

# Mean deviation about mean for a normal variate with mean  $\mu$  and s.d.  $\sigma$ .

$$\text{Mean deviation} = E(|x-\mu|)$$

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

$$= \int_{-\infty}^{\infty} |x-\mu| \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx$$

$$\text{Put } z = \frac{x-\mu}{\sigma}$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left| \frac{x-\mu}{\sigma} \right| e^{-\frac{1}{2} z^2} dz$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} |z| e^{-\frac{1}{2} z^2} dz$$

$(\because \frac{dx}{\sigma} = dz)$

$$\text{Put } \frac{1}{2} z^2 = t \Rightarrow \frac{2z}{2} dz = dt$$

$$\Rightarrow z dz = dt$$

$$= \frac{2\sigma}{\sqrt{2\pi}} \left[ \int_0^{\infty} e^{-t} dt \right]$$

$$= \frac{2\sigma}{\sqrt{2\pi}} (-e^{-t}) \Big|_0^{\infty}$$

$$= \sqrt{\frac{2}{\pi}} = 0.7979 \sigma$$

$$\approx \frac{4}{5} \sigma$$

ents about mean

odd order moment

$$\begin{aligned} M_{2n+1} &= E[(x-\mu)^{2n+1}] \\ &= \int_{-\infty}^{\infty} (x-\mu)^{2n+1} \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx \end{aligned}$$

$$\begin{aligned} \text{Put } z &= \frac{x-\mu}{\sigma} \Rightarrow dz = \frac{dx}{\sigma} \\ \Rightarrow dx &= \sigma dz \end{aligned}$$

$$= \frac{\sigma^{2n+1}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} z^{2n+1} e^{-\frac{z^2}{2}} dz$$

$= 0$ , since it is an odd function.

$\therefore$  all odd order moments about mean vanish.

even order moment

$$\begin{aligned} M_{2n} &= E[(x-\mu)^{2n}] \\ &= \int_{-\infty}^{\infty} (x-\mu)^{2n} \cdot \frac{1}{\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx \\ &= \frac{\sigma^{2n}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} z^{2n-1} (ze^{-\frac{z^2}{2}}) dz \end{aligned}$$

$$= \frac{r^{2n}}{\sqrt{2\pi}} \left[ -z^{2n-1} e^{-\frac{z^2}{2}} \Big|_{-\infty}^{\infty} + \right.$$

$$\left. \int_{-\infty}^{\infty} (2n-1) z^{2n-2} e^{-\frac{z^2}{2}} dz \right]$$

$$= \frac{r^{2n}}{\sqrt{2\pi}} \left[ (0-0) + (2n-1) \int_{-\infty}^{\infty} z^{2n-2} e^{-\frac{z^2}{2}} dz \right] \quad (\text{Ans})$$

$$= r^2 (2n-1) \mu_{2n-2}$$

$$\therefore \boxed{\mu_{2n} = r^2 (2n-1) \mu_{2n-2}}$$

Since  $\mu_2 = r^2$

for  $n=2$   $\therefore \mu_4 = r^2 (3) \mu_2$

$$\Rightarrow \boxed{\mu_4 = 3r^4}$$

$$\therefore \beta_1 = \frac{\mu_3^4}{\mu_2^3} = 0 \quad (\because \mu_3 = 0)$$

Also,

$$\beta_2 = \frac{\mu_4}{\mu_2^2} = \frac{3r^4}{r^4} = \boxed{3}$$

$$\therefore \beta_2 = 3$$

Same  $\chi_1 =$   
zero, the kurt

Since  $\gamma_1 = \sqrt{\beta_1} = 0$ , i.e. coefficient of skewness is zero, the curve is symmetrical. Moreover, the kurtosis is 3.

Quest: For a certain normal distribution the first moment about 10 is 40 and that the 4th moment about 50 is 48; what is mean and standard deviation of the distribution?

Soln: Let  $\mu$  be the mean and  $\tau$  be the standard deviation.

first moment about 10,  $E(X-10) = 40$

$$\Rightarrow E(X) - 10 = 40$$

$$\Rightarrow \boxed{\mu = 50}$$

Moreover, fourth moment about 50,

$$M_4 = 3\tau^4$$

$$= 48$$

$$\Rightarrow \tau^4 = 16$$

$$\Rightarrow \boxed{\tau = 2}$$

Ques 2: If  $X$  is a normal variate with mean  $\mu = 30$  and SD  $s = 5$ , find the probabilities

$$(i) 26 \leq X \leq 40$$

$$(ii) |X - 30| > 5$$

Soln: Here  $\mu = 30$ ,  $s = 5$ .  $\therefore z = \frac{x-\mu}{s} = \frac{x-30}{5}$

$$(i) \text{ if } X=26, z = -0.8 \text{ & if } X=40, z = 2$$

$$\begin{aligned} \therefore P(26 \leq X \leq 40) &= P(-0.8 \leq z \leq 2) \\ &= P(-0.8 \leq z \leq 0) + P(0 \leq z \leq 2) \\ &= P(0 \leq z \leq 0.8) + P(0 \leq z \leq 2) \\ &= 0.2881 + 0.4772 \\ &= \boxed{0.7653} \end{aligned}$$

$$\begin{aligned} (ii) P(|X-30| > 5) &= 1 - P(|X-30| \leq 5) \\ &= 1 - P(25 \leq X \leq 35) \\ &= 1 - P\left(-1 \leq \frac{X-30}{5} \leq 1\right) \\ &= 1 - P(-1 \leq z \leq 1) \\ &= 1 - 2P(0 \leq z \leq 1) \\ &= 1 - 2(0.3413) \\ &= 1 - 0.6826 \\ &= \boxed{0.3174} \end{aligned}$$

Assignment Problems

Probability

Unit-2

Ten coins are thrown simultaneously. Find the probability of getting at least seven tails heads.

$$[\text{Ans: } \frac{15}{1024}]$$

Q2

Let  $X$  &  $Y$  be discrete variates. Prove that

$$E(X+R) = E(X) + R$$

$$E(RX) = R E(X)$$

$$E(X+Y) = E(X) + E(Y)$$

$$\text{Var}(X+R) = \text{Var}(X)$$

$$\text{Var}(RX) = R^2 \text{Var}(X)$$

Q3

Suppose a continuous R.V.  $x$  has the probability density

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

- Find  $K$
- Find  $P(0.1 < x < 0.2)$
- Find  $P(x > 0.5)$

Using distribution function, determine the probabilities that

- $x < 0.3$

- $0.4 < x < 0.6$

- Calculate mean & variance for the probability density  $f$ .

04 Find the mean & variance of PDF.

$$f(x) = \begin{cases} \frac{1}{4} e^{-x/4}, & x > 0 \\ 0, & \text{elsewhere} \end{cases}$$

[Ans:  $\mu = 4, \sigma^2 = 80$ ]

$$\text{Var}(X) = E(X^2) - \mu^2$$

05 A person wins Rs 80 if 3 heads occur, Rs 30 if 2 heads occur, Rs 10 if only one head occurs in a throw of 3 fair coins. If the game is to be fair, how much should he lose if no heads occur?

[Let  $a$  be lost if no heads occur  
in the amount

Then

$$\begin{aligned} \text{Expectation} &= 80 \cdot \frac{1}{8} + 30 \cdot \frac{3}{8} + 10 \cdot \frac{3}{8} - a \cdot \frac{1}{8} \\ &= 0 \\ \Rightarrow & [a = 200] \end{aligned}$$

06 Two dice are thrown 120 times. Find the average number of times in which the number on first die exceeds the number on the second die.

$$E(X) = np = 120 \left( \frac{5}{12} \right) = 50$$

possibilities are  $(2,1), (3,1), (4,1), (5,1), (3,2), (4,2), (5,2), \dots, (6,5)$ .  
 $\therefore \frac{15}{36} = \frac{5}{12}$

If  $X$  is a BD random variable with  $E(X) = 2$  &  $\text{Var}(X) = \frac{4}{3}$ , find the distribution of  $X$

$$E(X) = np = 2, \quad \text{Var}(X) = npq = \frac{4}{3}$$

$$\Rightarrow q = \frac{2}{3}, \quad p = \frac{1}{3}$$

$$n\left(\frac{1}{3}\right) = 2 \Rightarrow \boxed{n=6}$$

$$f(x) = {}^n C_x p^x q^{n-x}$$

$$\therefore x_i \quad 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6$$

$$f(x_i) \quad \frac{64}{729} \quad \frac{192}{729} \quad \frac{240}{729} \quad \frac{160}{729} \quad \frac{60}{729} \quad \frac{12}{729} \quad \frac{1}{729}$$

Q8. For a Poisson variate  $x$  with parameter  $\lambda$ , show that

$$\mu_{x+1}' = \lambda \mu_x' + \lambda \frac{d\mu_x'}{d\lambda}, \text{ where}$$

$$\mu_x' = E(x^x), \quad x \geq 0 \text{ integer.}$$

$$\mu_x' = E(x^x) = \sum_{x=0}^{\infty} x^x \cdot e^{-\lambda} \cdot \frac{\lambda^x}{x!}$$

$$\Rightarrow \frac{d\mu_x'}{d\lambda} = - \sum_{x=0}^{\infty} x^x \cdot e^{-\lambda} \cdot \frac{\lambda^x}{x!} + \frac{1}{\lambda} \sum_{x=0}^{\infty} x^{x+1} \cdot e^{-\lambda} \cdot \frac{\lambda^x}{x!}$$

$$= -\mu_x' + \frac{1}{\lambda} \mu_{x+1}'$$

$$\Rightarrow \mu_{x+1}' = \lambda \mu_x' + \lambda \frac{d\mu_x'}{d\lambda}$$