

Statistics for Data Science -1

Lecture 10.1: Bernoulli Distribution

Usha Mohan

Indian Institute of Technology Madras

Learning objectives

Learning objectives

1. Derive the formula for the probability mass function for Binomial distribution.

Learning objectives

1. Derive the formula for the probability mass function for Binomial distribution.

Learning objectives

1. Derive the formula for the probability mass function for Binomial distribution.
2. Understand the effect of parameters n and p on the shape of the Binomial distribution.

Learning objectives

1. Derive the formula for the probability mass function for Binomial distribution.
2. Understand the effect of parameters n and p on the shape of the Binomial distribution.
3. Expectation and variance of the binomial distribution.

Learning objectives

1. Derive the formula for the probability mass function for Binomial distribution.
2. Understand the effect of parameters n and p on the shape of the Binomial distribution.
3. Expectation and variance of the binomial distribution.
4. To understand situations that can be modeled as a Binomial distribution.

Bernoulli trial

Bernoulli trial

- ▶ A trial, or an experiment, whose outcome can be classified as either a success or a failure is called a **Bernoulli trial**.

Bernoulli trial

- ▶ A trial, or an experiment, whose outcome can be classified as either a success or a failure is called a **Bernoulli trial**.
- ▶ The sample space $S = \{Success, Failure\}$
- ▶ Let X be a random variable that takes the value 1 if the outcome is a success and value 0 if the outcome is 0.

Bernoulli trial

- ▶ A trial, or an experiment, whose outcome can be classified as either a success or a failure is called a **Bernoulli trial**.
- ▶ The sample space $S = \{Success, Failure\}$
- ▶ Let X be a random variable that takes the value 1 if the outcome is a success and value 0 if the outcome is 0.
- ▶ X is called a Bernoulli random variable.

Examples of Bernoulli trials

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$
 - ▶ Success: Yes
 - ▶ Failure: No

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$
 - ▶ Success: Yes
 - ▶ Failure: No
- ▶ Experiment: Salesperson selling an object:
 $S = \{Sale, No\ sale\}$

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$
 - ▶ Success: Yes
 - ▶ Failure: No
- ▶ Experiment: Salesperson selling an object:
 $S = \{Sale, No\ sale\}$
 - ▶ Success: Sale
 - ▶ Failure: No sale

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$
 - ▶ Success: Yes
 - ▶ Failure: No
- ▶ Experiment: Salesperson selling an object:
 $S = \{Sale, No\ sale\}$
 - ▶ Success: Sale
 - ▶ Failure: No sale
- ▶ Experiment: Testing effectiveness of a drug:
 $S = \{Effective, Not\ effective\}$

Examples of Bernoulli trials

- ▶ Experiment: Tossing a coin: $S = \{Head, Tail\}$
 - ▶ Success: Head
 - ▶ Failure: Tail
- ▶ Experiment: Rolling a dice: $S = \{1, 2, 3, 4, 5, 6\}$
 - ▶ Success: Getting a six.
 - ▶ Failure: Getting any other number.
- ▶ Experiment: Opinion polls: $S = \{Yes, No\}$
 - ▶ Success: Yes
 - ▶ Failure: No
- ▶ Experiment: Salesperson selling an object:
 $S = \{Sale, No\ sale\}$
 - ▶ Success: Sale
 - ▶ Failure: No sale
- ▶ Experiment: Testing effectiveness of a drug:
 $S = \{Effective, Not\ effective\}$
 - ▶ Success: Effective
 - ▶ Failure: Not effective

Non Bernoulli trial

- ▶ Experiment: Randomly choosing a person and asking their age.
- ▶ Not Bernoulli- Outcomes are not 2.

Bernoulli random variable

Bernoulli random variable

- ▶ A random variable that takes on either the value 1 or 0 is called a Bernoulli random variable.

Bernoulli random variable

- ▶ A random variable that takes on either the value 1 or 0 is called a Bernoulli random variable.
- ▶ X is a Bernoulli random variable that takes on the value 1 with probability p .

Bernoulli random variable

- ▶ A random variable that takes on either the value 1 or 0 is called a Bernoulli random variable.
- ▶ X is a Bernoulli random variable that takes on the value 1 with probability p .
- ▶ The probability distribution of the random variable is

X	0	1
$P(X = x_i)$	$1 - p$	p

Bernoulli random variable

- ▶ A random variable that takes on either the value 1 or 0 is called a Bernoulli random variable.
- ▶ X is a Bernoulli random variable that takes on the value 1 with probability p .
- ▶ The probability distribution of the random variable is

X	0	1
$P(X = x_i)$	$1 - p$	p

- ▶ Expected value of a Bernoulli random variable:

$$E(X) = 0 \times (1 - p) + 1 \times p = p$$

Bernoulli random variable

- ▶ A random variable that takes on either the value 1 or 0 is called a Bernoulli random variable.
- ▶ X is a Bernoulli random variable that takes on the value 1 with probability p .
- ▶ The probability distribution of the random variable is

X	0	1
$P(X = x_i)$	$1 - p$	p

- ▶ Expected value of a Bernoulli random variable:

$$E(X) = 0 \times (1 - p) + 1 \times p = p$$

- ▶ Variance of a Bernoulli random variable:

$$V(X) = p - p^2 = p(1 - p)$$

Variance of Bernoulli Distribution

Variance of Bernoulli Distribution

- ▶ The largest variance occurs when $p = \frac{1}{2}$, when success and failure are equally likely.

Variance of Bernoulli Distribution

- ▶ The largest variance occurs when $p = \frac{1}{2}$, when success and failure are equally likely.
- ▶ In other words, the most uncertain Bernoulli trials, those with the largest variance, resemble tosses of a fair coin.

Section summary

- ▶ Bernoulli trial
- ▶ Bernoulli random variable