Learning From Data Exercise 1.8 Proof

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Task

Exercise 1.8

If $\mu=0.9$, what is the probability that a sample of 10 marbles will have $\nu\leq 0.1$? [Hints: 1. Use binomial distribution. 2. The answer is a very small number.]

Solution

The equation for cumulative binomial distribution is:

$$\Pr(X \leq k) = \sum_{i=0}^{\lfloor k \rfloor} inom{n}{i} p^i (1-p)^{n-i}$$

In our case we should count the probability to get 0 or 1 marbles and sum them up.

$$Pr(\nu \le 0.1) = {10 \choose 0} 0.9^0 * 0.1^{10} + {10 \choose 1} 0.9^1 + 0.1^9$$
$$= 9.100000000000004e - 09$$