

Since Bernoulli trials are independent from each other, we can consider that

$$P(\text{having } k \text{ trials until } r \text{ successes}) = P(\text{having } k-1 \text{ trials until } r-1 \text{ success}) \cdot P(\text{having } 1 \text{ success trial}).$$

Considering that $P(\text{having } k-1 \text{ trials until } r-1 \text{ success})$ meets binomial distribution, we can calculate that

$$P(\text{having } k-1 \text{ trials until } r-1 \text{ success}) = \binom{k-1}{r-1} p^{r-1} (1-p)^{k-r}.$$

Therefore,

$$P(\text{having } k \text{ trials until } r \text{ successes}) = \binom{k-1}{r-1} p^{r-1} (1-p)^{k-r} \cdot p = \binom{k-1}{r-1} p^r (1-p)^{k-r}.$$

Considering the negative binomial distribution can be seen as a combination of geometric distribution repeated for r times, and assuming that in the i th Bernoulli trial, X_i times of trials are needed to achieve the first success, we know that

$$X = \sum_{i=1}^r X_i.$$

Thus,

$$E(X) = E(\sum_{i=1}^r X_i) = \sum_{i=1}^r E(X_i),$$

and

$$Var(X) = Var(\sum_{i=1}^r X_i) = \sum_{i=1}^r E(X_i).$$

From the conclusions about the geometric distribution that, knowing that

$$E(X_i) = \frac{1}{p},$$

and

$$Var(X_i) = \frac{1-p}{p^2}.$$

Hence, the expectation and standard variance of the negative binomial distribution are:

$$E(X) = \sum_{i=1}^r E(X_i) = r \cdot \frac{1}{p} = \frac{r}{p},$$

and

$$Var(X) = \sum_{i=1}^r E(X_i) = r \cdot \frac{1-p}{p^2} = \frac{r(1-p)}{p^2}.$$