

Theoretical solution (let's say that we are considering only upto 10 offsprings per object even if above distribution can generate more than this number)

For a discrete random variable X with support $0,1,2,\dots$

We have PGF as:

$$G(s) = E(s^X)$$

$$G(s) = \sum_{k=0}^{\infty} P(X=k)s^k$$

$$G(s) = P(X=0)s^0 + P(X=1)s^1 + P(X=2)s^2 + \dots$$

$$\bullet \frac{G^{(n)}(0)}{n!} = P(X=n)$$

$$E(X) = G'(1)$$

$$\text{Var}(X) = G''(1) + G'(1) - [G'(1)]^2$$

Expectation of n^{th} generation population: $E(X_n) = m^n$

Variance of n^{th} generation population:

$$\text{Var}(X_n) = m^{(n-1)} * (m^n - 1) * \sigma^2 / (m - 1)$$

where, $m = E(X_1)$ and $\sigma^2 = \text{Var}(X_1)$

Above equation is valid when $m \neq 1$

$$\text{When } m=1, \text{Var}(X_n) = n\sigma^2$$

$$\bullet G_n(s) = G_{n-1}[G(s)]$$

1. Binomial Distribution:

$X \sim \text{Binom}(n, p)$ which is just a sum of n i.i.d. $\text{Bern}(p)$

PGF of Binomial distribution:

$$G(s)=(1-p+p.s)^n$$

$$G(s)=(q+p.s)^n$$

For 1st Generation:

$$G'(s)=pn(q+p.s)^{n-1}$$

$$G'(1)=np=E(X)$$

$$G''(s)=p^2n(n-1)(q+ps)^{n-2}$$

$$G''(1)=n(n-1)p^2$$

$$\text{Var}(X)=G''(1)+G'(1)-[G'(1)]^2$$

$$\text{Var}(X)=n(n-1)p^2+np-(np)^2$$

$$\text{Var}(X_1)=npq$$

For 2nd Generation:

$$G_2(s)=G[G(s)]$$

$$G_2(s)=G[(q+p.s)^n]$$

$$G_2(s)=[q+p(q+ps)^n]^n$$

$$G_2'(s)=n^2p^2[q+p(q+ps)^n]^{n-1} * (q+p.s)^{n-1}$$

$$G_2'(1)=n^2p^2$$

$$E(X_2)=n^2p^2$$

$$G_2''(s)=n^3p^3*(q+p.s)^{n-1}[q+p(q+ps)^n]^{n-2} * [q+np(q+ps)^n]$$

$$G_2''(1)=n^3p^3(np+q)$$

$$\text{Var}(X_2)=m^{(2-1)}*(m^2-1)*\sigma^2/(m-1) \quad ; \quad m=np \text{ \& } \sigma^2=npq$$

$$\text{Var}(X_2)=n^2p^2q(np+1)$$

After substituting the following parameters we get :

Let, $n=12$

$$p=1/4$$

$$q=3/4$$

For 1st generation:

$$G'(1)=E(X)=np=3$$

$$G''(1)=n(n-1)p^2=8.25$$

$$\text{Var}(X_1)=\sigma^2=npq=2.25$$

For 2nd generation:

$$G_2'(1)=E(X_2)=n^2p^2=9$$

$$G_2''(1)=n^3p^3(np+q)=101.25$$

$$\text{Var}(X_2)=n^2p^2q(np+1)=27$$

2. Poisson Distribution :

$$X \sim \text{Poisson}(\lambda)$$

For 1st generation :

$$G(s) = e^{\lambda(s-1)}$$

$$G'(s) = \lambda e^{\lambda(s-1)}$$

$$G'(1) = \lambda = E(X)$$

$$G''(s) = \lambda^2 e^{\lambda(s-1)}$$

$$G''(1) = \lambda^2$$

$$\text{Var}(X) = G''(1) + G'(1) - [G'(1)]^2$$

$$\text{Var}(X) = \lambda^2 + \lambda - (\lambda)^2$$

For 2nd generation:

$$G_2(s) = G[G(s)]$$

$$G_2(s) = G[e^{\lambda(s-1)}]$$

$$G_2(s) = e^{\lambda[e^{\lambda(s-1)} - 1]}$$

$$G_2(s) = e^{\lambda[e^{\lambda(s-1)} - 1]}$$

$$G_2'(s) = \lambda^2 e^{\lambda[e^{\lambda(s-1)} - 1] + \lambda(s-1)}$$

$$G_2'(1) = E(X_2) = \lambda^2$$

$$G_2''(s) = \lambda^3 [\lambda e^{\lambda(s-1)} + 1] * e^{\lambda[e^{\lambda(s-1)} - 1] + \lambda(s-1)}$$

$$G_2''(1) = \lambda^3 (\lambda + 1)$$

$$\text{Var}(X_2) = m(m-1)\sigma^2 / (m-1)$$

$$\text{Var}(X_2) = \lambda^2(\lambda + 1) \quad ; \quad m = \lambda \text{ and } \sigma^2 = \lambda$$

After substituting the following parameters we get :

For 1st generation:

$$\lambda = 5$$

$$G'(1) = \lambda = 5$$

$$G''(1) = \lambda^2 = 25$$

$$\text{Var}(X) = 5$$

For 2nd generation:

$$G_2'(1) = 25$$

$$G_2''(1) = 750$$

$$\text{Var}(X_2) = 150$$

3. Geometric Distribution:

$X \sim \text{Geometric}(p)$

For 1st generation:

$$G(s) = \frac{ps}{1-qs}$$

$$G'(s) = \frac{p}{(1-qs)^2}$$

$$G'(1)=E(X)=\frac{1}{p}$$

$$G''(s)=\frac{2pq}{(1-qs)^2}$$

$$G''(1)=\frac{2q}{p^2}$$

$$\text{Var}(X)=\sigma^2=G''(1)+G'(1)-[G'(1)]^2$$

$$\text{Var}(X)=\sigma^2=\frac{2q}{p^2}+\frac{1}{p}-\left(\frac{1}{p}\right)^2$$

$$\text{Var}(X)=\sigma^2=\frac{q}{p^2}$$

For 2nd generation:

$$G_2(s)=G[G(s)]$$

$$G_2(s)=G\left[\frac{ps}{1-qs}\right]$$

$$G_2(s)=\frac{p^2 s}{(1-qs)(1+p)}$$

$$G_2'(s)=\frac{p^2}{(qs-1)(1+p)}$$

$$G_2'(1)=E(X_2)=\frac{1}{1+p}$$

$$G_2''(s)=\frac{-2qp^2}{(qs-1)^3(1+p)}$$

$$G_2''(1)=\frac{2q}{p^2(1+p)}$$

$$\text{Var}(X_2)=m^{(2-1)}*(m^2-1)*\sigma^2/(m-1)$$

$$\text{Var}(X_2)=\frac{(1+p)*q}{p^2}$$

After substituting the following parameters we get :

$$p = \frac{1}{8}$$

$$q = \frac{7}{8}$$

For 1st generation:

$$G'(1) = 8$$

$$G''(1) = 112$$

$$\text{Var}(X) = 56$$

For 2nd generation:

$$G_2'(1) = 0.88889$$

$$G_2''(1) = 99.555$$

$$\text{Var}(X_2) = 63$$