

<http://www.math.wm.edu/~leemis/chart/UDR/PDFs/HypergeometricBinomial.pdf>

Theorem The binomial(n, p) distribution is the limit of the hypergeometric(n_1, n_2, n_3) distribution with $p = n_1/n_3$, as $n_3 \rightarrow \infty$.

Proof Let the random variable X have the hypergeometric(n_1, n_2, n_3) distribution. The probability mass function of X is

$$\begin{aligned}
f(x) &= \binom{n_1}{x} \binom{n_3 - n_1}{n_2 - x} / \binom{n_3}{n_2} \\
&= \frac{n_1!}{x!(n_1 - x)!} \frac{(n_3 - n_1)!}{(n_2 - x)![(n_3 - n_1) - (n_2 - x)]!} \frac{n_2!(n_3 - n_2)!}{n_3!} \\
&= \frac{n_2!}{x!(n_2 - x)!} \frac{n_1!(n_3 - n_1)!(n_3 - n_2)!}{(n_1 - x)!(n_3 - n_1 - n_2 + x)!n_3!} \\
&= \binom{n_2}{x} \frac{[n_1(n_1 - 1) \dots (n_1 - x + 1)][(n_3 - n_1)(n_3 - n_1 - 1) \dots (n_3 - n_1 - n_2 + x + 1)]}{n_3(n_3 - 1) \dots (n_3 - n_2 + 1)}
\end{aligned}$$

for $x = 0, 1, 2, \dots, n_2$. It must be the case that $n_1 \rightarrow \infty$ because $n_1 = pn_3$ and $n_3 \rightarrow \infty$. We expect that $n_3 - n_1 \leq n_3 - n_2$ and n_2 could be ignored as n_1, n_3 go to infinity. Set $q = 1/p = n_3/n_1$ then

$$\begin{aligned}
f(x) &= \binom{n_2}{x} \frac{[n_1(n_1 - 1) \dots (n_1 - x + 1)][(q - 1)n_1((q - 1)n_1 - 1) \dots ((q - 1)n_1 - n_2 + x + 1)]}{qn_1(qn_1 - 1) \dots (qn_1 - n_2 + 1)} \\
&= \binom{n_2}{x} \left(\frac{1}{q}\right)^x \left(\frac{q - 1}{q}\right)^{n_2 - x} \\
&= \binom{n_2}{x} p^x (1 - p)^{n_2 - x} \quad x = 0, 1, 2, \dots, n_2,
\end{aligned}$$

which is the probability mass function for the binomial(n_2, p) distribution.