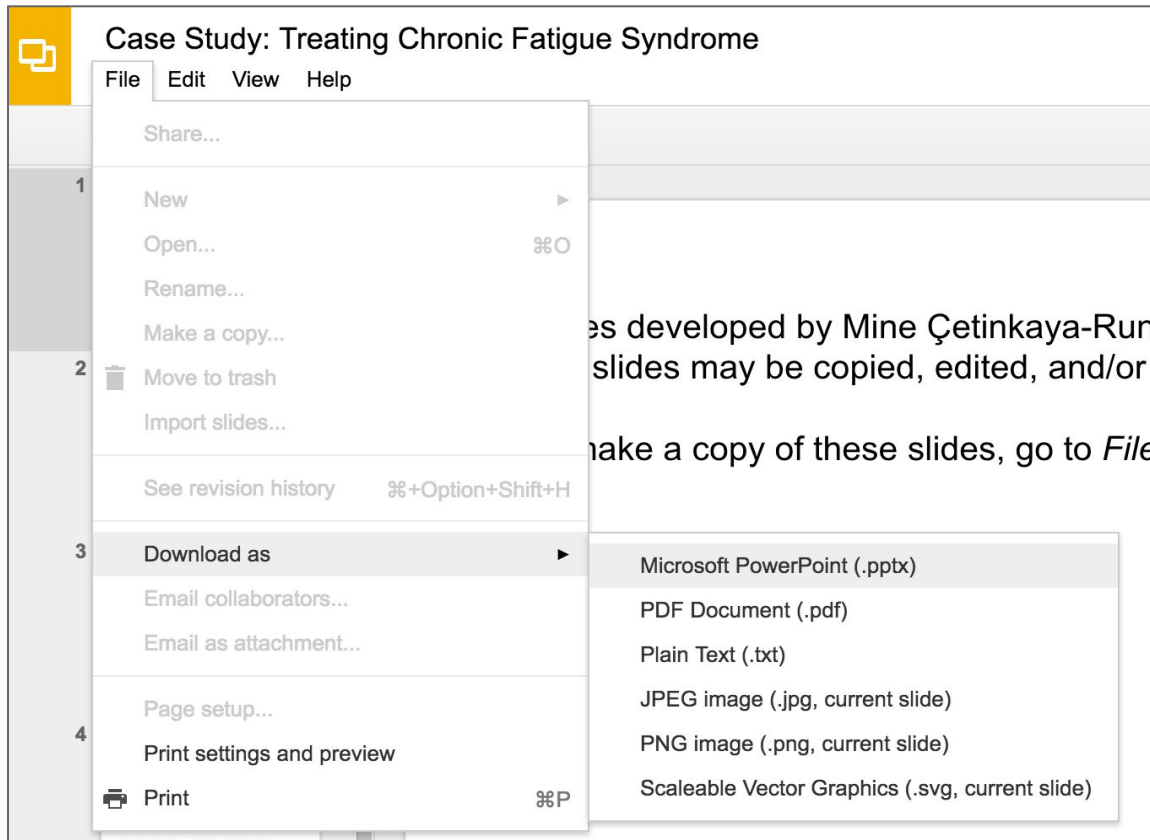


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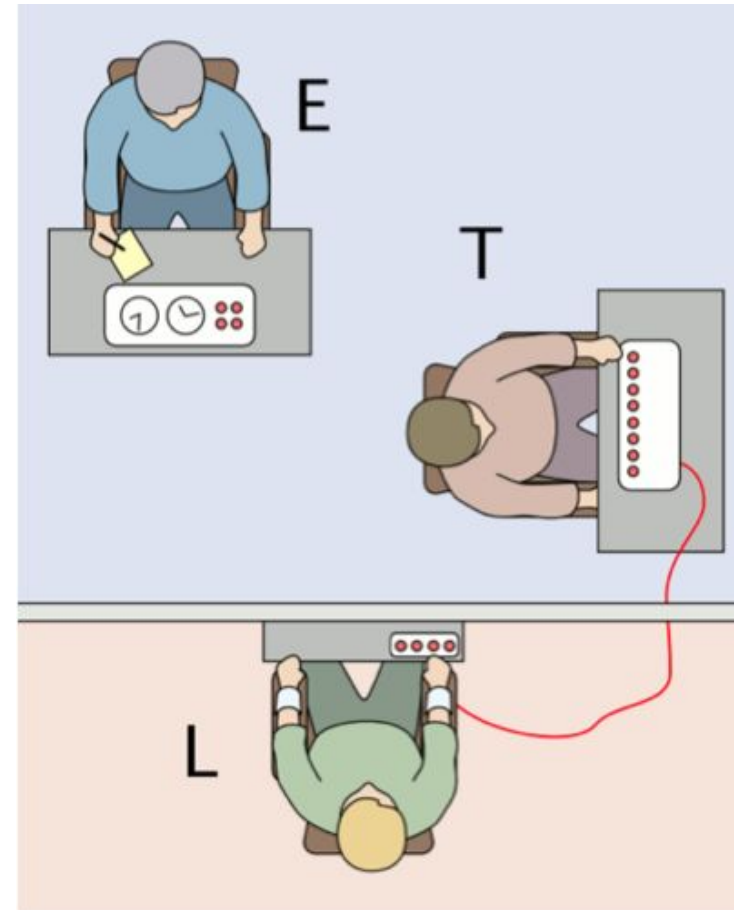


Geometric Distribution

Milgram experiment

Stanley Milgram, a Yale University psychologist, conducted a series of experiments on obedience to authority starting in 1963.

- Experimenter (E) orders the teacher (T), the subject of the experiment, to give severe electric shocks to a learner (L) each time the learner answers a question incorrectly.
- The learner is actually an actor, and the electric shocks are not real, but a pre-recorded sound is played each time the teacher administers an electric shock.



http://en.wikipedia.org/wiki/File:Milgram_Experiment_v2.png

Milgram experiment (cont.)

- These experiments measured the willingness of study participants to obey an authority figure who instructed them to perform acts that conflicted with their personal conscience.
- Milgram found that about 65% of people would obey authority and give such shocks.
- Over the years, additional research suggested this number is approximately consistent across communities and time.

Bernoulli random variables

- Each person in Milgram's experiment can be thought of as a *trial*.
- A person is labeled a *success* if she refuses to administer a severe shock, and *failure* if she administers such shock.
- Since only 35% of people refused to administer a shock, *probability of success* is $p = 0.35$.
- When an individual trial has only two possible outcomes, it is called a *Bernoulli random variable*.

Geometric distribution

Dr. Smith wants to repeat Milgram's experiments but she only wants to sample people until she finds someone who will not inflict a severe shock. What is the probability that she stops after the first person?

$$P(1^{st} \text{ person refuses}) = 0.35$$

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... the third person?

$$P(1^{st} \text{ and } 2^{nd} \text{ shock, } 3^{rd} \text{ refuses}) = \frac{S}{0.65} \times \frac{S}{0.65} \times \frac{R}{0.35} = 0.65^2 \times 0.35 \approx 0.15$$

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$$P(9 \text{ shock, } 10^{th} \text{ refuses}) = \underbrace{\frac{S}{0.65} \times \cdots \times \frac{S}{0.65}}_{9 \text{ of these}} \times \frac{R}{0.35} = 0.65^9 \times 0.35 \approx 0.0072$$

Geometric distribution (cont.)

The *geometric distribution* describes the waiting time until a success for *independent and identically distributed (iid)* Bernoulli random variables.

- independence: outcomes of trials don't affect each other
- identical: the probability of success is the same for each trial

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Geometric probabilities

If p represents probability of success, $(1 - p)$ represents probability of failure, and n represents number of independent trials

$$P(\text{success on the } n^{\text{th}} \text{ trial}) = (1 - p)^{n-1}p$$

Practice

Can we calculate the probability of rolling a 6 for the first time on the 6th roll of a die using the geometric distribution? Note that what was a success (rolling a 6) and what was a failure (not rolling a 6) are clearly defined and one or the other must happen for each trial.

1. no, on the roll of a die there are more than 2 possible outcomes
2. yes, why not

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A. no, on the roll of a die there are more than 2 possible outcomes

B. *yes, why not*

$$P(6 \text{ on the } 6^{\text{th}} \text{ roll}) = \left(\frac{5}{6}\right)^5 \left(\frac{1}{6}\right) \approx 0.067$$

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But how can she test a non-whole number of people?

Expected value and its variability

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- Dr. Smith is expected to test 2.86 people before finding the first one that refuses to administer the shock, give or take 2.3 people.
- These values only make sense in the context of repeating the experiment many many times.

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