

PMF

$X \sim \text{Bern}(p) = p^x(1-p)^{1-x}$
 $\text{Supp}(X) = \{0, 1\}$
 $p \in (0, 1)$

Q) 10 cards, 4 are red
 $P(\text{drawing 2 Red's}) = \frac{\binom{4}{2} \binom{6}{1}}{\binom{10}{3}}$
 (when sampling 3 cards w/o replacement)
 $P(X \text{ Red in 3}) = \frac{\binom{4}{x} \binom{6}{3-x}}{\binom{10}{3}} \quad | \quad P(X \text{ red in } n \text{ cards}) = \frac{\binom{4}{x} \binom{6}{n-x}}{\binom{10}{n}}$

Q) 10 cards, k are red
 $P(X \text{ R in } n \text{ cards}) = \frac{\binom{k}{x} \binom{10-k}{n-x}}{\binom{10}{n}}$

Q) N cards, k are Red
 $P(X \text{ R in sample of } n) = \frac{\binom{k}{x} \binom{N-k}{n-x}}{\binom{N}{n}}$

$X \sim \text{Hypergeometric}(n, k, N)$
 $\therefore p(x) = \frac{\binom{k}{x} \binom{N-k}{n-x}}{\binom{N}{n}}$

↑
N

Q) auditorium 80% them at random
 $\Rightarrow X \sim \text{hyper}(0, 53, 100)$
 $p(6) = \frac{\binom{53}{6} \binom{47}{2}}{\binom{100}{8}}$

* Can $N=0$? $\Rightarrow k=0, n=0$ (ND!)
 * If $N=1$? (bag with 1 marble) $k \in \{0, 1\}$
 $n \in \{0, 1\}$ (Always generates)
 * If $N=2$? $\Rightarrow n \in \{1, 2\}$ degenerate

$X \sim \text{hyper}(1, 1, 2) = \frac{\binom{1}{x} \binom{1}{1-x}}{\binom{2}{1}} = \text{Bern}(\frac{1}{2})$
 $\text{Supp}(X) = \{0, 1\}$

Parameter space
 $N = \{2, 3, \dots\}, k = \{1, \dots, N-1\}, n \in \{1, \dots, n\}$

Q) $X \sim \text{Hyper}(1, k, N)$
 $\text{Supp}(X) = \{0, 1\} = \frac{\binom{k}{x} \binom{N-k}{1-x}}{\binom{N}{1}} = \text{Bern}(\frac{k}{N})$
 $p(1) = \frac{\binom{k}{1} \binom{N-k}{0}}{\binom{N}{1}} = \frac{k}{N}$
 $p(0) = \frac{\binom{k}{0} \binom{N-k}{1}}{\binom{N}{1}} = \frac{N-k}{N} = 1 - \frac{k}{N}$

Q) a) $X \sim \text{Hyper}(2, 4, 10), \text{Supp}(X) = \{0, 1, 2\}$
 b) $X \sim \text{Hyper}(5, 4, 10), \text{Supp}(X) = \{0, 1, 2, 3, 4\}$
 c) $X \sim \text{Hyper}(8, 4, 10), \text{Supp}(X) = \{0, 1, 2, 3, 4\}$
 d) $X \sim \text{Hyper}(4, 7, 10), \text{Supp}(X) = \{2, 3, 4, 5\}$

* $n < k, n < N-k, \text{Supp}(X) = \{0, \dots, n\}$
 * $n \geq k, n < N-k, \text{Supp}(X) = \{0, \dots, k\}$
 * $n \geq k, n \geq N-k, \text{Supp}(X) = \{n-k, \dots, k\}$
 * $n < k, n \geq N-k, \text{Supp}(X) = \{n-(N-k), \dots, n\}$

range	max	min	Supp(X)
$n < k$	n	0	$\{0, \dots, n\}$
$n \geq k, n < N-k$	k	0	$\{0, \dots, k\}$
$n \geq k, n \geq N-k$	k	$n-k$	$\{n-k, \dots, k\}$

Q) Let $p = \frac{k}{N} \Rightarrow k = pN$. Let $X \sim \text{Hyper}(n, p, N)$
 PMF = $\frac{\binom{pN}{x} \binom{(1-p)N}{n-x}}{\binom{N}{n}}$ (reparameterisation)

Q) Let $p=0.5, n=6$
 ① $N=100, p(3) = \frac{\binom{50}{3} \binom{50}{3}}{\binom{100}{6}} = 0.3223$
 ② $N=1000, p(3) = \frac{\binom{500}{3} \binom{500}{3}}{\binom{1000}{6}} = 0.3134$
 ③ $N=10000, p(3) = \frac{\binom{5000}{3} \binom{5000}{3}}{\binom{10000}{6}} = 0.3126$

$N \rightarrow \infty \text{ Hyper}(n, p, N) = \lim_{N \rightarrow \infty} \frac{\binom{pN}{x} \binom{(1-p)N}{n-x}}{\binom{N}{n}}$

$$\lim_{N \rightarrow \infty} \text{hyp}(n, p, N) = \lim_{n \rightarrow \infty} \frac{\frac{(pN)!}{x! (pN-x)!} \frac{((1-p)N)!}{(n-x)! ((1-p)N-(n-x))!}}{\frac{N!}{n! (N-n)!}}$$

$$= \lim_{N \rightarrow \infty} \frac{(pN)! ((1-p)N)! n!}{x! (pN-x)! (n-x)! ((1-p)N-(n-x))! N!}$$

