Probability Distributions M. Henry Linder

Binomial Distribution

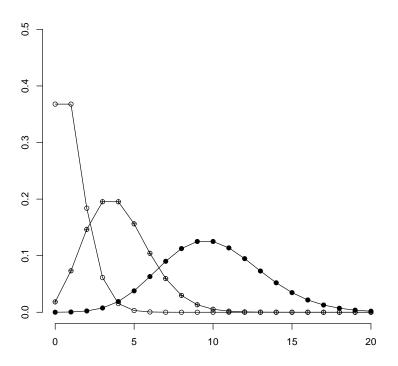


Figure 1: Binomial Distribution

$$X \sim \text{Binomial}(n, p)$$

$$x = 0, 1, 2, \dots, n$$

$$0
$$p(x) = \binom{n}{x} p^{x} (1 - p)^{x - 1}$$

$$\mu = E[X] = np$$

$$\sigma^{2} = E[(x - \mu)^{2}] = np(1 - p)$$$$

Poisson Distribution

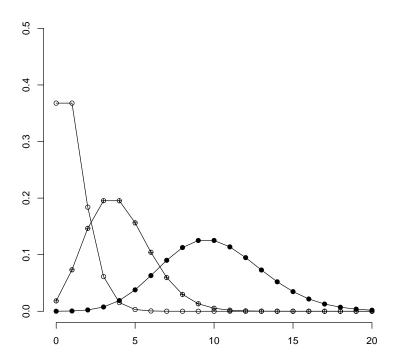


Figure 2: Poisson Distribution

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

$$x = 0, 1, 2, \dots$$

$$0 < \lambda < \infty$$

$$p(x) = \frac{e^{-\lambda} \lambda^x}{x!}$$

$$\mu = E[X] = \lambda$$

$$\sigma^2 = E[(x - \mu)^2] = \lambda$$