

What is the probability that if I flip 5 coins, 2 of them land in heads?  
ans 10 ways to have 2 heads in 5 coin tosses

$$10 = \frac{5!}{2!(5!-2!)}$$
$$= \binom{5}{2}$$

Binomial coefficient  
no. of ways you can have 2 heads in 5 coin tosses

Binomial coefficient :

In general :

$\binom{n}{k}$  counts all the combinations of for landing  $k$  heads in  $n$  coin tosses.

Property :

$$\binom{n}{k} = \binom{n}{n-k}$$

This is why PMF of a fair coin is symmetrical shape.

Your coin has  $P(H) = p$   
event:  $X = \text{no. of heads in 5 tosses}$

$$p_X(x) = \binom{5}{x} p^x (1-p)^{5-x},$$

$$x = 0, 1, 2, 3, 4, 5$$

note:  $X$  follows binomial distribution

$$X \sim \text{Binomial}(5, p)$$

↑  $p(H)$   
no. of flips

⊕

Bernouli distribution  $\Rightarrow$  success/failure (single trial)  
Binomial distribution  $\Rightarrow$  multiple bernouli trials

Cumulative distribution funct<sup>n</sup>  $\Rightarrow$  accumulated probability  
~~Uniform distribution~~  $\Rightarrow$  Bell-shaped continuous values

Normal distribution  $\Rightarrow$  Bell-shaped continuous values

Uniform distribution  $\Rightarrow$  Equal probability over a range

Exponential distribution  $\Rightarrow$  Time between events

Chi-squared distribution  $\Rightarrow$  skewed distribution  
based on degrees of freedom

For normal distribution, mean, median and mode ~~in~~ are same

mean : average calculated from a dataset to <sup>represent</sup> the <sup>central</sup> <sup>tend</sup>  
median : middle value in a dataset ~~at~~  
mode : frequently occurring value(s)

Expected value : average outcome or value that one can anticipate from a probability distribution, given a large number of repeated trials or occurrences.

Expected value of a function : The expected value of a function of a random variable represents the average value that the function is expected to take on, considering the underlying probability distribution of the random variable.



Variance :  $E(X - \mu^2)$

$$\begin{aligned} &= E[X^2 - 2\mu X + \mu^2] \\ &= E[X^2] - \cancel{2} E[2\mu X] + E[\mu^2] \\ &= E[X^2] - 2\mu E[X] + \mu^2 \end{aligned}$$

$$= E[X^2] - 2E[X] \cdot E[X] + E[X]^2$$

$$= E[X^2] - 2E[X]^2 + E[X]^2$$

$$= E[X^2] - E[X]^2$$

Standard deviation

variance has problem of units.

variance :  $\text{Var}(X) = E[(X - \mu)^2]$

$$= E[X^2] - E[X]^2$$

Say  $X$  is measured in  
meters

Then  $E[X]$  is measured in meters.

then  $\text{Var}(X)$  is measured in  $m^2$ .

$$\text{std}(X) = \sqrt{\text{Var}(X)} = m$$

Standard deviation

$$(\mu - 6) (4 \pm 2\sigma) (\bar{\mu} \pm 3\sigma)$$

Normal distribution : 68-95-99.7 rule

Parameters:

$\mu$  : centre of the bell  
 $\sigma$  : spread of the bell

$$X \sim N(\mu, \sigma^2)$$

Everything is Nicer When,  
mean is 0

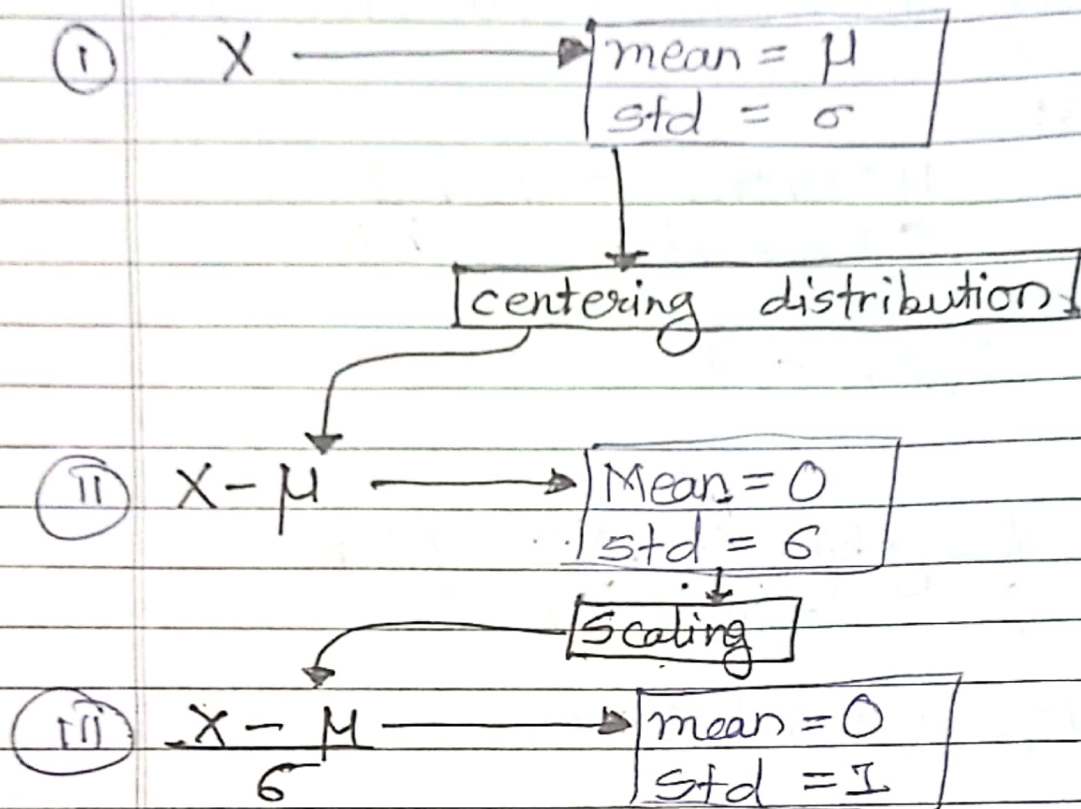
Standardizing a distribution:

$$X \rightarrow \frac{X}{\sigma}$$

$$\begin{aligned}\text{Var}(cX) &= E[(cX)^2] - E[cX]^2 \\ &= E[c^2 X^2] - (c E[X])^2 \\ &= c^2 E[X^2] - c^2 E[X]^2\end{aligned}$$

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

$$\text{std}\left(\frac{X}{\sigma}\right) = \frac{1}{\sigma} \text{std}(X)$$



# Skewness :- is a statistical measure that describes the asymmetry or departure from symmetry in the distribution of a dataset. It helps to understand shape of dataset distribution.

- (i) +ve skewness = right side tail
- (ii) -ve skewness = left side tail
- (iii) zero skewness = perfectly symmetric



Kurtosis : is a statistical measure that describes the tailedness or peakedness of a probability distribution, indicating whether the data's distribution is heavy-tailed or light-tailed compared to normal distribution

- (i) Mesokurtic (Kurtosis = 0)
- (ii) Leptokurtic (+ve Kurtosis)
- (iii) Platykurtic (-ve Kurtosis)