

Figure 5.6 The probability function (left) and the cumulative distribution function (right) of the hypergeometric distribution for various choices of n, a, and b.

For the distribution function of the h(n; a, b) distribution, we have

$$F(t) = \begin{cases} 0, & \text{if } t < \max\{0, n - b\}, \\ \sum_{x = \max\{0, n - b\}}^{[t]} \frac{\binom{a}{x} \binom{b}{n - x}}{\binom{a + b}{n}}, & \text{if } \max\{0, n - b\} \le t < \min\{n, a\}, \\ 1, & \text{if } t \ge \min\{n, a\}. \end{cases}$$

In Figure 5.6, we have plotted the probability function and the cumulative distribution function of the hypergeometric distribution, h(n; a, b), for various choices of n, a, b.