

The usual culprits

The combinatorial distribution

integer parameter n

$$\Omega = \{1, 2, \dots, n\}$$

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✧ Natural model of randomness in finite settings; urn models.

✧ Probability calculations are combinatorial: if $A \subseteq \{1, 2, \dots, n\}$ then

$$\mathbf{P}(A) = \frac{1}{n} \cdot \text{card}(A) = \frac{\text{\# of outcomes favorable for } A}{\text{total \# of outcomes}}$$

The binomial distribution

integer parameter n , real parameter $0 < p < 1$; $q = 1 - p$

With p co-opted to represent a parameter of the distribution,
introduce new notation $b(k)$ instead of $p(k)$ for the mass function.

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$$b(k) = b_n(k; p) := \binom{n}{k} p^k q^{n-k} \quad (k = 0, 1, 2, \dots, n)$$

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* Models polls, accumulated successes in repeated trials.
Arises in statistical tests.

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real parameter $\lambda > 0$

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* Models rare events, point processes, arrivals and departures in queues.

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✧ Models waiting times, time to failure, run lengths.

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