Distribution

Sreeja Bolla

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1 Random Variables

Random Variables: For an experiment that has a sample space S, a random variable is a function from S to $\mathbb{R}$. For example, the random variable X assigns a value X(s) to each outcome s in S.

> **Example:** A coin is flipped two times. Define the random variable X as the number of times a tails is flipped. For the sample space S = {HH, TT, HT, TH}, X(HH) = 0, X(TT) = 2, X(HT) = 1, and X(TH) = 1. By looking at the sample space in terms of this random variable S = {(0, 0), (1, 1), (0, 1), (1, 0)} and X(s_1, s_2) = s_1 + s_2.

Discrete Random Variables: A random variable X is discrete if there is a list of values, either finite or infinite, a_1, a_2, ..., such that P(X = a_i) = 1. If X is discrete, the set of values x such that P(X = x) > 0 is the support of X.

2 Probability Mass Functions

Probability Mass Function: The PMF of a discrete random variable X is the function p_X(x) = P(X = x). This is positive if x is in the support of X and 0 otherwise.

> **Example:** Continuing with the previous example, consider that a coin is flipped two times and X is the number of times a tails is flipped. Thus $p_X(0) = \frac{1}{4}$, $p_X(1) = \frac{1}{2}$, and $p_X(2) = \frac{1}{4}$.

PMF Criteria: Let X be a discrete random variable with the support x_1, x_2, ... The PMF p_X must satisfy the following:

1. $p_X(x) > 0$ for $x = x_i$ and $p_X(x) = 0$ otherwise.
2. $\sum_{i=1}^{\infty} p_X(x_i) = 1$

3 Bernoulli, Binomial, and Geometric

Bernoulli Distribution: A random variable X has the Bernoulli distribution with parameter p if P(X = 1) = p and P(X = 0) = 1 - p, where $0 < p < 0$. If this holds, then we can write X $\sim$ Bern(p).

Indicator Random Variable: An indicator random variable for an event A equals 1 when the event occurs and 0 if it doesn't. The indicator random variable for A can be written I_A or I(A). For such a variable, $I_A \sim$ Bern(p) for p = P(A).

Bernoulli Trial: An experiment that can result in either a success or a failure but not both is considered a Bernoulli trial. In such a trial, a Bernoulli random variable can be thought of as an indicator of success.

Binomial Distribution: Suppose n Bernoulli trials are conducted, each with the same success rate p. Let X be the number of successes. Then, this random variable is binomially distributed with parameters n and p, where n is a positive integer and $0 < p < 1$, and we can write X $\sim$ Bin(n, p).

Binomial PMF: If X $\sim$ Bin(n, p), then the PMF of X is $P(X = k) = \binom{n}{k} p^k (1 - p)^{n-k}$ for k = 0, 1, ..., n.

Binomial Failure Distribution: Let X $\sim$ Bin(n, p). Then n - X $\sim$ Bin(n, 1 - p).

Geometric Distribution: Consider a series of independent Bernoulli trials, each with the same success rate p, with trials performed until a success occurs. Let X be the number of failures until the first success. Then X has a Geometric distribution with parameter p, and we can write X $\sim$ Geom(p).

Example: For an experiment where a coin is tossed twice and X is the number of tails (successes), X $\sim$ Bin(2, $\frac{1}{2}$). Let I be an indicator of the first coin landing on tails. Thus, I $\sim$ Bern($\frac{1}{2}$).

4 Hypergeometric and Discrete Uniform

Hypergeometric Distribution: Consider a bowl with w white marbles and b black marbles. We draw n marbles from the marble, such that there are $\binom{w+b}{n}$ possible samples. Let the random variable X be the number of white marbles in the sample. Then, X has a hypergeometric distribution with parameters w, b, n and X $\sim$ HGeom(w, b, n). Additionally the distribution is identical to HGeom(n, w+b-n, w)

Hypergeometric PMF: If X $\sim$ HGeom(w, b, n), then the PMF for X is P(X = k) = $\frac{\binom{w}{k}\binom{b}{n-k}}{\binom{w+b}{n}}$ for 0 $\leq$ k $\leq$ w and 0 $\leq$ n - k $\leq$ b.

Discrete Uniform Distribution and PMF: Let C be a finite, nonempty set of numbers. Choose one number at random, andlet that number be X. The X has a Discrete Uniform distribution with parameter C such that X $\sim$ DUnif(C). The PMF of X is P(X = k) = $\frac{1}{|C|}$ for k $\in$ C and 0 otherwise.

5 Poisson

Poisson Distribution A random variable X has the Poisson distribution wit parameter $\lambda > 0$ if the PMF of X is P(X = k) = $\frac{e^{-\lambda}\lambda^k}{k!}$ for k = 0, 1, 2, ... If this holds, we can write X $\sim$ Pois(λ)