

Probability

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* Types of Random Variable (R.V.)

- 1) Discrete^(countable) → Bernoulli R.V. → Binomial R.V.
- 2) Continuous^(uncountable) → Uniform R.V. → normal R.V.

* Bernoulli R.V. :- defines success or failure of R.V. (0,1)

R.E. → Flipping a coin ; SS → {H, T}

R.V. → X → getting a head → 1, 0

X: SS → {0, 1} ; $P(X=0) = P(\{T\}) = \frac{1}{2}$; $P(X=1) = P(\{H\}) = \frac{1}{2}$

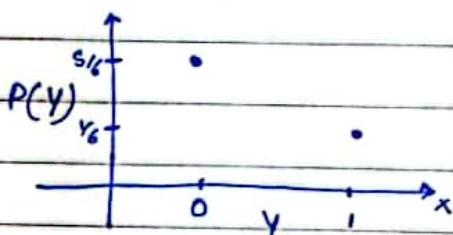
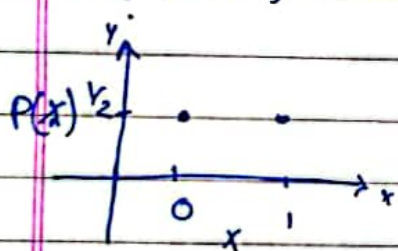
R.E. → Rolling a dice ; SS = {1, 2, 3, 4, 5, 6}

R.V. → Y = getting a 6 is success

Y: SS → {0, 1}

$P(X=0) = P(\{1, 2, 3, 4, 5\}) = \frac{5}{6}$

$P(Y=1) = P(\{6\}) = \frac{1}{6}$



we see

$$P(X=0) = p$$

$$P(X=1) = 1-p$$

i.e. Probability distribution formula

* Binomial R.V. :- its a collection of Bernoulli R.V.

R.E. → Flipping 4 coins

SS → {HHHH, HHHT, HHTH, HTHH... TTTT}

(16)

R.V. X → Count no of head

X: SS → {0, 1, 2, 4} → n = 4

$$P(X=0) = P(\{TTTT\}) = \frac{1}{16}$$

$$P(X=1) = P(\{TTTH, TTHT, THTT, HTTT\}) = \frac{4}{16} = \frac{1}{4}$$

$$P(X=1) = \left(\frac{1}{2}\right)^{4-1} \times \left(\frac{1}{2}\right)^1 \times {}^4C_1$$

$$P(X=i) = {}^nC_i \times \left(\frac{1}{2}\right)^i \times \left(1-\frac{1}{2}\right)^{n-i}$$

So,

$$P(X=2) = {}^4C_2 \times \left(\frac{1}{2}\right)^2 \times \left(1-\frac{1}{2}\right)^2 = \frac{4 \times 3}{2} \times \frac{1}{4} \times \frac{1}{4} = \frac{6}{16} = \frac{3}{8}$$