

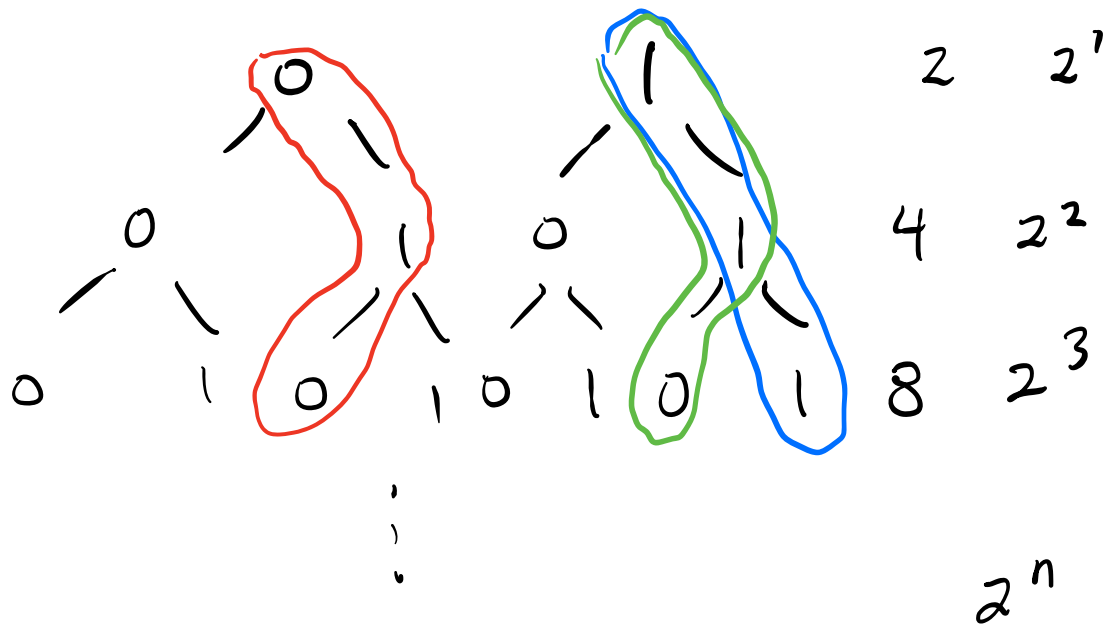
Today: The Binomial distribution
→ An example of a discrete probability distribution

Use when the result of an experiment can be only one of a small no. of outcomes.

- rolling die
- flipping a coin
- drawing a card.

If toss n coins in air, how many possible outcomes are there.

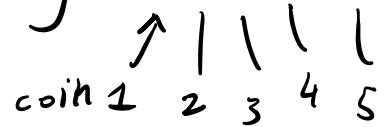
First coin has 2 possible outcomes
and " " " " " "



For n coins have a total of 2^n outcomes.

The prob. of each individual outcome are all equal to $\frac{1}{2^n}$.

For $n=5$ prob. of getting 00000
 same as prob. of getting exactly 01100
 in this order



However, there are many ways of getting 2 heads & 3 tails.

11000	01100	00110
10100	01010	00101
10010	01001	00011
10001		

10

In general, if we toss n coins, how many ways or permutations $P_m(n, x)$ are there of x heads & $n-x$ tails when we do n trials?

① Select from n coins in front of you
 & put 1 into heads pile.
 n choices

② Select from $n-1$ coins & add 1 to heads pile

$n-1$ choices

⋮

(X) Select from $n - (x - 1)$ coins remaining
{ add 1 into heads pile

$(n - x + 1)$ choices.

Total no. of permutations is:

$$P_m(n, x) = n(n-1)(n-2) \dots (n-x+2)(n-x+1)$$
$$= \frac{n!}{(n-x)!}$$

Eg. $n=5, x=2$

$$P_m(5, 2) = \frac{5!}{3!} = 5 \cdot 4 = \boxed{20}$$

Why is $P_m(5, 2) = 20$ different than
10 possibilities we drew?

Consider the 11000 outcome.

$P_m(n, x)$ considers

$$\begin{array}{cccc}
 l_1 & l_2 & 0 & 0 & 0 \\
 l_2 & l_1 & 0 & 0 & 0
 \end{array}$$

as distinct possibilities

Choosing coin 1 first or second is distinct.

If have x heads, there are $x!$ ways to order them in heads pile.

Eg. $x=2$

$$\begin{array}{cc}
 l_1 & l_2 \\
 l_2 & l_1
 \end{array}$$

$$x! = 2! = 2$$

$x=3$

$$\begin{array}{ccc}
 l_1 & l_2 & l_3 \\
 l_3 & l_1 & l_2 \\
 l_2 & l_3 & l_1
 \end{array}$$

$$\begin{array}{ccc}
 l_3 & l_2 & l_1
 \end{array}
 \quad 3! = 6$$

$$\begin{array}{ccc}
 l_1 & l_3 & l_2
 \end{array}$$

$$\begin{array}{ccc}
 l_2 & l_1 & l_3
 \end{array}$$

The no. of combinations $C(n, x)$ of x heads from n coins when the order of x doesn't matter is

$$C(n, x) = \frac{P_m(n, x)}{x!} = \frac{n!}{x!(n-x)!}$$

$$\binom{n}{x} = \frac{n!}{x!(n-x)!} \quad \text{often read as "n choose x"}$$

Eg. $n=5$
 $x=2$

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

$$= \frac{5 \cdot 4}{2} = 10 \quad \checkmark$$

Probability

Since each outcome has the same prob $\left(\frac{1}{2^n}\right)$ of occurring, the prob of getting x heads from n coins is:

$$P(x; n) = \binom{n}{x} \frac{1}{2^n} = \frac{n!}{x!(n-x)!} \frac{1}{2^n}$$

no. of combinations
prob. of any particular outcome.

Valid only when prob. of getting result x (heads) in any single trial is $\frac{1}{2}$.

In general, the prob. of the possible outcomes could be different.

Eg. weighted coin.

prob. of getting heads $P_H = p$ (prob. of "success")

prob. of getting tails $P_T = q$ (prob. of "failure")

Then the prob. of x heads & $n-x$ tails is

$$p^x q^{n-x} = p^x (1-p)^{n-x}$$

when $p + q = 1$.

The binomial prob. distr'n is:

$$P_B(x; n, p) = \binom{n}{x} p^x q^{n-x}$$

binomial

no. of "successes"

no. of trials

prob. of any single trial being successful

$$P_B(x; n, p) = \frac{n!}{x!(n-x)!} p^x (1-p)^{n-x}$$

Next time: find the mean & std. dev. of binomial distr'n.

$$\mu = \sum_{j=1} x_j P(x_j)$$

$$\sigma^2 = \underbrace{\langle x^2 \rangle} - \underbrace{\langle x \rangle^2}_{\mu^2}$$

$$\sum_j x_j^2 P(x_j)$$