

Examples-②: Two dice are thrown 8 times, find the prob. that the two dice show odd number. Then find the expected number of times that the two dice show odd. number. [variance]

Soln. $X \sim \text{Bin}(8, p)$, which is denoted odd no. i.e. $X = 1, 3, 5$

$$f(x) = C_x^8 \cdot p^x \cdot (1-p)^{8-x}, \quad x = 1, 3, 5, \quad (p = \frac{3}{6} \cdot \frac{3}{6} = \frac{1}{4})$$

$$f(x) = C_3^8 \cdot \left(\frac{1}{4}\right)^3 \cdot \left(\frac{3}{4}\right)^5 = 0.208$$

$$\Rightarrow E(X) = n \cdot p = 8 \cdot \left(\frac{1}{4}\right) = 2$$

$$V(X) = ?$$

③ Poisson Distribution

Defn:- A random variable is said to have a poisson distribution if the probability mass function p.d.f of X is:-

$$f(x) = \frac{e^{-\lambda} \cdot \lambda^x}{x!}; \quad x = 0, 1, 2, \dots, \quad \lambda > 0$$

then $X \sim P(\lambda)$

* The moments :-

① The mean $\mu_x = E(X) = \lambda$

② The variance $\sigma_x^2 = V(X) = \lambda$

③ the M.g.f $M_x(t) = e^{\lambda(e^t - 1)}$

Note:- If the M.g.f of X is exist then:-

$$M_x(t) = e^{\lambda(e^t - 1)}$$

$$E(X) = M_x'(t) \Big|_{t=0} = \lambda e^t \cdot e^{\lambda(e^t - 1)} \Big|_{t=0} = \lambda$$

$$E(X^2) = M_x''(t) \Big|_{t=0} = (\lambda e^t)^2 \cdot e^{\lambda(e^t - 1)} + \lambda e^t \cdot e^{\lambda(e^t - 1)} \Big|_{t=0} = \lambda^2 + \lambda$$

$$\therefore V(X) = \lambda^2 + \lambda - \lambda^2 = \lambda.$$

Note:- From Binomial dist. if n is very large and p is very small then the r.v. goes to have a poisson dist. such that the following situations:-

① the percentage of telephone calls arriving per unit time.

② the typing errors per page in a big book.

... ect.

— where n is the number of calling and errors typing and p is the percentage of appearing these no.'s.

Then the parameter $\lambda = np$.

Example ① Let X be a r.v with m.g.f. $= e^{2(e^t - 1)}$
Find $P(X=3)$ and $P(X > 2)$.

Sol / $M_X(t) = e^{2(e^t - 1)} \Rightarrow \lambda = 2 \Rightarrow X \sim P(2)$.

$$P(X=3) = \frac{e^{-2} \cdot 2^3}{3!} = 0.180$$

$$P(X > 2) = 1 - P(X \leq 2)$$

$$= 1 - [f(0) + f(1) + f(2)]$$

$$f(0) = \frac{e^{-2} \cdot 2^0}{0!} = e^{-2}$$

$$f(1) = \frac{e^{-2} \cdot 2^1}{1!} = 2 \cdot e^{-2}$$

$$f(2) = \frac{e^{-2} \cdot 2^2}{2!} = 2 \cdot e^{-2}$$

$$\therefore P(X > 2) = 1 - [e^{-2}(1 + 2 + 2)]$$

$$= 1 - 5e^{-2}$$

$$= 0.323$$

Example (2) :- In a factory 2% of the product are defective. Determine the prob. that 100 boxes of that product contains at most 3 defective items.

Sol $n=100$, $p=0.02$, $\lambda=np \Rightarrow \lambda=2$

$\therefore X \sim P(2)$

$$f(x) = \frac{e^{-2} \cdot 2^x}{x!}$$

$$P(X \leq 3) = f(0) + f(1) + f(2) + f(3)$$

$$= e^{-2} \left(1 + 2 + \frac{2^2}{2!} + \frac{2^3}{3!} \right) = 0.857$$

4 Uniform distribution :-

Def:- If the r. v. X having the p.d.f.:-

$$f(x) = \frac{1}{N} \quad , \quad X = 1, 2, \dots, N$$

Then we say the dist. of X is uniform dist. and N is the parameter of the dist.

* The moments :-

① The mean $\mu_X = E(X) = \frac{N+1}{2}$

② The Variance $\sigma_X^2 = V(X) = \frac{N^2-1}{12}$

③ The M.g.f $M_X(t) = \sum_{j=1}^N \frac{e^{jt}}{N}$