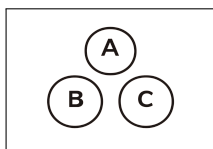


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Discrete Distribution Random Variable

E



$$X(HHH) = 3$$

$$X(HHT) = 2$$

$$X(HTH) = 2$$

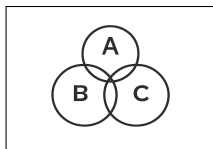
$$X(THH) = 2$$

$$X(HTT) = 1$$

$$X(THT) = 1$$

$$X(TTH) = 1$$

$$X(TTT) = 0$$



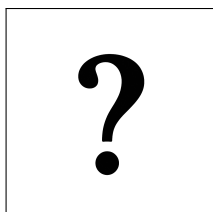
$$X : \Omega \rightarrow 0, 1, 2, 3$$

$$P(X = 0) = \frac{1}{8}$$

$$P(X = 1) = \frac{3}{8}$$

$$P(X = 2) = \frac{3}{8}$$

$$P(X = 3) = \frac{1}{8}$$



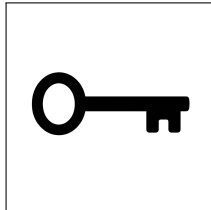
$$P(N = n) = \frac{1}{(n+1)(n+2)} \quad n \geq 0$$

$$P(N \geq 1 \mid N \leq 4) = ?$$

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Discrete Distribution
Random Variable

E



$$P(N = n) = \frac{1}{(n+1)(n+2)} \quad n \geq 0$$

$$P(N \geq 1 \mid N \leq 4) = ?$$

$$P(N = n) = \frac{1}{(n+1)(n+2)}$$

$$P(0) = \frac{1}{1 \times 2} = \frac{1}{2}$$

$$P(1) = \frac{1}{2 \times 3} = \frac{1}{6}$$

$$P(2) = \frac{1}{3 \times 4} = \frac{1}{12}$$

$$P(3) = \frac{1}{4 \times 5} = \frac{1}{20}$$

$$P(4) = \frac{1}{5 \times 6} = \frac{1}{30}$$

$$P(N \leq 4) = P(0) + P(1) + P(2) + P(3) + P(4) = \frac{1}{2} + \frac{1}{6} + \frac{1}{12} + \frac{1}{20} + \frac{1}{30} = \frac{5}{6}$$

$$P(1 \leq N \leq 4) = P(1) + P(2) + P(3) + P(4) = \frac{1}{6} + \frac{1}{12} + \frac{1}{20} + \frac{1}{30} = \frac{1}{3}$$

$$P(N \geq 1 \mid N \leq 4) = \frac{P(1 \leq N \leq 4)}{P(N \leq 4)} = \frac{\frac{1}{3}}{\frac{5}{6}} = \frac{1}{3} \cdot \frac{6}{5} = \frac{2}{5} = 0.40$$