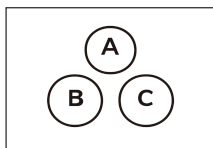


22

Discrete Distribution Geometric Variable

F

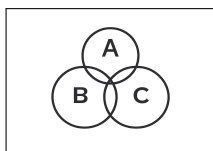


$$p = 0.25$$

$$X = \{1, 2, 3, \dots\}$$

$$PMF = ?$$

$$E[X] = ?$$



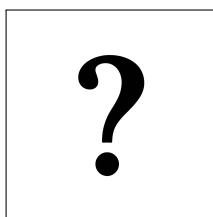
$$P(X = x) = (1 - p)^{x-1}p$$

$$P(X = 1) = 0.25$$

$$P(X = 2) = 0.75(0.25) = 0.1875$$

$$P(X = 3) = 0.75^2(0.25) = 0.1406$$

$$E[X] = 1/p = 1/0.25 = \boxed{4}$$



$$n = 20$$

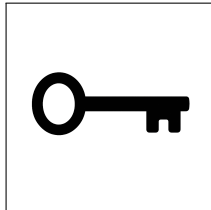
$$p = 0.03$$

$$P(X \geq 2) = ?$$

22

Discrete Distribution
Geometric Variable

F



$$\begin{aligned}n &= 20 \\p &= 0.03 \\P(X \geq 2) &= ?\end{aligned}$$

$$P(X \geq 2) = 1 - P(X = 0) - P(X = 1)$$

$$P(X \geq 2) = 1 - (0.97)^{20} - \binom{20}{1}(0.03)(0.97)^{19}$$

$$P(X \geq 2) = 1 - 0.97^{20} - 20 \cdot 0.03 \cdot 0.97^{19} \approx 1 - 0.5439 - 0.3363 = 0.1198$$