

Lecture 2: Discrete Probability Distributions

IB Paper 7: Probability and Statistics

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Two useful rules for computing discrete probabilities

When a set of outcomes are all equally likely, the probability of an event is the number of outcomes consistent with the event divided with the total number of outcomes.

Example: What is the probability that someone has their birthday on Dec 31st? It's $1/365$.

Example: What is the probability that someone has their birthday in April? Roughly $1/12$.

The probability that two *independent* events happen simultaneously is given by the product of the probabilities.

Example: What is the probability that two people both have their birthday in January? It's $1/144$.

Example: What is the probability that two people both have their birthday in the same month? It's roughly $1/12$. There are several ways to think about this.

Computing the probability of more complicated events

What is the smallest number of people you need to ensure that the probability that 2 people have identical birthdays is at least a half?

First, work out the probability q_n that with n people, none share birthdays.

Arbitrarily, order the people.

The birthday of the first person is irrelevant.

The second person must have a birthday different from the first, $p_2 = 364/365$.

The third person must have a birthday different from the first and the second, $p_3 = 363/365$.

Generally, for the i 'th person, $p_i = (366 - i)/365$.

Because of independence, $q_n = \prod_{i=1}^n p_i = \frac{365}{365} \frac{364}{365} \cdots \frac{366-n}{365} = \frac{365!}{365^n (365-n)!}$.

We're interested in the smallest value of n for which $q_n < 1/2$. A (tedious) calculation shows $n = 23$, $q_{23} = 0.493$.

Some common discrete probability distributions

Many natural and artificial phenomena of interest follow either exactly or approximately one of a small set of distribution families.

Instead of working out everything from scratch each time, these common named families are parameterized and characterized once.

Today, we will examine discrete probability distributions: [Bernoulli](#), [Binomial](#) and [Poisson](#).

We also compute their means and variances, and mention some relationships between them.

The Bernoulli Distribution

Frequently occurring distributions have names.

One of the simplest distributions is the Bernoulli distribution:

$$X \sim \text{Ber}(p), \text{ where } 0 \leq p \leq 1.$$

The random variable X is binary, and takes on the value $p(X = 1) = p$ and $p(X = 0) = 1 - p$.

The probability is sometimes written concisely as

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

Example: In a simple climate model, you might have the random variable X indicating whether it rains on a particular day. You could then have $X \sim \text{Ber}(p)$, where different values of p would be used for different areas.

Characterizing the Bernoulli Distribution

The *mean* or *expectation* of the Bernoulli is

$$\mathbb{E}[X] = \sum_{x \in X} x p(x) = 0 \times (1 - p) + 1 \times p = p,$$

i.e., the mean of Bernoulli with parameter p is equal to p itself.

The *variance* of a distribution measures how much the outcomes “spread”. The variance is defined as

$$\mathbb{V}[X] = \text{Var}[X] = \mathbb{E}[(X - \mathbb{E}[X])^2] = \sum_{x \in X} (x - \mathbb{E}[X])^2 p(x).$$

For the Bernoulli random variable:

$$\mathbb{V}[X] = \sum_{x \in X} (x - p)^2 p(x) = p^2(1 - p) + (1 - p)^2 p = ((1 - p) + p)p(1 - p) = p(1 - p).$$

Thus, the maximum variance of the Bernoulli is $1/4$, attained when $p = 1/2$.
Does this seem reasonable?

Recall, the **entropy** of the Bernoulli $-\mathbb{E}[\log(p)] = -p \log(p) - (1 - p) \log(1 - p)$ is maximally 1 bit, attained when $p = 1/2$.

Variance and Moments

The variance is always non-negative.

It is sometimes useful to write the variance as

$$\begin{aligned}\mathbb{V}[X] &= \sum_{x \in X} (x - \mathbb{E}[X])^2 p(x) = \sum_{x \in X} (x^2 + \mathbb{E}[X]^2 - 2x\mathbb{E}[X])p(x) \\ &= \mathbb{E}[X^2] + \mathbb{E}[X]^2 - 2\mathbb{E}[X]^2 = \mathbb{E}[X^2] - \mathbb{E}[X]^2.\end{aligned}$$

Here, $\mathbb{E}[X^2]$ is called the **second moment**. Similarly, $\mathbb{E}[X]$ is called the **first moment**. The variance is also called the *central second moment*.

Example: Verify the above rule for Bernoulli. The second moment is $0 \times (1 - p) + 1^2 p = p$. The square of the first moment is p^2 . The variance is thus $p - p^2 = p(1 - p)$.

The Binomial Distribution

The Binomial is the number of successes r in n Bernoulli trials, each with probability of success p .

We write

$$X \sim B(n, p), \text{ where } n = 0, 1, 2, \dots, \text{ and } 0 \leq p \leq 1.$$

The value of the probability function is

$$p(X = r) = {}_n C_r p^r (1 - p)^{(n-r)}.$$

The notation ${}_n C_r$ are the *combinations* n choose r , the number of ways one can choose r out of n when the order doesn't matter:

$${}_n C_r = \binom{n}{r} = \frac{n!}{(n-r)!r!}.$$

The Bernoulli is a special case of the Binomial: $\text{Ber}(p) = B(1, p)$.

A note on Permutations and Combinations

The number of ways in which you can **permute** r elements from a total of n (when order *is* important) is

$${}_n\mathbf{P}_r = \frac{n!}{(n-r)!},$$

since, for the first item you can choose between n , for the second $n - 1$ and so on.

The number of ways in which you can **choose** r elements from a total of n (when order *is not* important) is

$${}_n\mathbf{C}_r = \frac{{}_n\mathbf{P}_r}{r!} = \frac{n!}{(n-r)!r!},$$

as there are $r!$ orderings of the **permutations** which gives rise to the same **choices**.

Warning: $n!$ is difficult to compute with for large n . **Stirlings approximation**

$$n! \simeq \sqrt{2\pi n} \exp(-n)n^n.$$

Binomial Example

A semiconductor factory produces CPUs on silicon wafers, 100 CPU's on each wafer. Some of the CPUs don't work. Cutting the chips from the wafer is expensive so wafers with many failing units are discarded.

Assume that the probability of a CPU failing is independent and $p = 0.05$. What is the probability $p(\geq 5)$ that 5 or more CPUs fail?

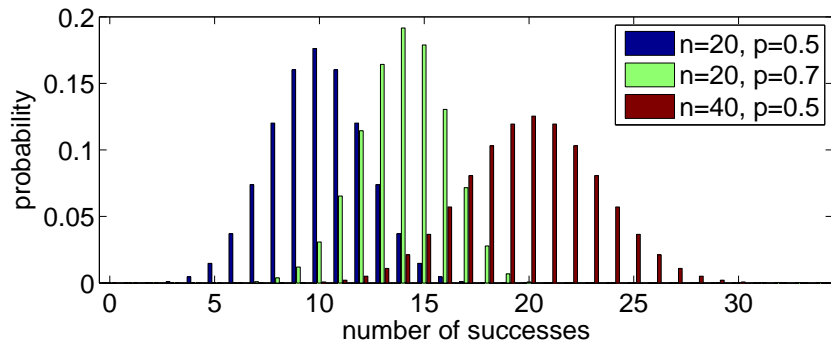
Answer:

$$\begin{aligned} p(\geq 5) &= 1 - p(\leq 4) = 1 - \sum_{i=0}^4 B(n, i) = 1 - \sum_{i=0}^4 {}_n C_i p^i (1-p)^{100-i} \\ &\simeq 1 - 0.006 - 0.031 - 0.081 - 0.140 - 0.178 = 0.564 \end{aligned}$$

This shows that just over half the wafers will have 5 failures or more.

Some Binomial Distributions

Below is an illustration of the Binomial probability distribution for various settings of the parameters n and p .



Characterizing the Binomial Distribution

The expectation of the Binomial is

$$\begin{aligned}\mathbb{E}[X] &= \sum_{r=0}^n r p(X=r) = \sum_{r=0}^n r {}_n C_r p^r (1-p)^{n-r} = \sum_{r=1}^n \frac{rn!}{(n-r)!r!} p^r (1-p)^{n-r} \\ &= np \sum_{r=1}^n \frac{(n-1)!}{(n-r)!(r-1)!} p^{r-1} (1-p)^{n-r} \\ &= np \sum_{\tilde{r}=0}^{\tilde{n}} \frac{\tilde{n}!}{(\tilde{n}-\tilde{r})!\tilde{r}!} p^{\tilde{r}} (1-p)^{\tilde{n}-\tilde{r}} = np,\end{aligned}$$

where $\tilde{n} = n - 1$ and $\tilde{r} = r - 1$, and using the fact that the Binomial normalizes to one.

In fact, the result is not surprising, since the Binomial gives the number of successes in n independent Bernoulli trials; the Bernoulli has expectation p .

Variance of the Binomial

We can compute the variance in an analogous way to the expectation, by doing the substitution twice.

The result is

$$\mathbb{V}[X] = np(1 - p).$$

When we add up independent variables, the variances add up. We will see this rule in general later.

The Poisson Distribution

If events happen randomly at independent times, with an average **intensity** (number of event per unit time) λ , then the probability of a certain number of events within a time interval is Poisson distributed, $Po(\lambda)$.

$$p(X = r) = \frac{\lambda^r \exp(-\lambda)}{r!}, \text{ where } \lambda \geq 0.$$

Examples: radioactive decay, phone calls at exchange.

Where does the Poisson come from?

Imagine dissecting a time interval into n sub-intervals. If the intervals are small enough, the probability of seeing two or more events in the same interval vanishes, so each sub-interval behaves as a Bernoulli random variable, and the whole interval as a Binomial.

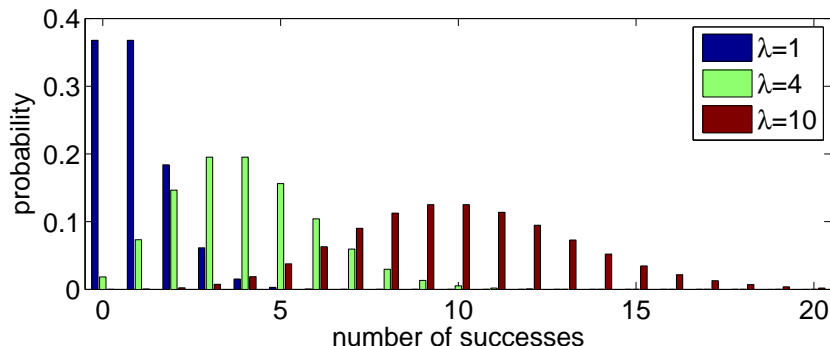
Examine the limit of a Binomial $B(n, p)$, where $p = \lambda/n$ as $n \rightarrow \infty$

$$\begin{aligned}\lim_{n \rightarrow \infty} B(n, \lambda/n) &= \lim_{n \rightarrow \infty} \frac{n!}{(n-r)!r!} \left(\frac{\lambda}{n}\right)^r \left(1 - \frac{\lambda}{n}\right)^{n-r} \\ &= \lim_{n \rightarrow \infty} \underbrace{\frac{n}{n} \frac{n-1}{n} \dots \frac{n-r+1}{n}}_{=1} \left(\frac{\lambda^r}{r!}\right) \underbrace{\left(1 - \frac{\lambda}{n}\right)^n}_{=\exp(-\lambda)} \underbrace{\left(1 - \frac{\lambda}{n}\right)^{-r}}_{=1} \\ &= \frac{\lambda^r \exp(-\lambda)}{r!}\end{aligned}$$

The expectation and variance of the Poisson are both λ , which can be derived from the limiting Binomial.

Some Poisson Distributions

Below are some Poisson distributions with different intensities



Because Binomial distributions with large n are tedious to compute with, one can [approximate](#) the Binomial with the Poisson with the same mean, i.e.

$B(n, p) \simeq \text{Po}(np)$. The approximation is good when n is large (say $n > 50$) and p small (say $p < 0.1$).