

Problem 100 (relating to the probability distribution of the number of successes in n trials, $n \geq 1$)

Let X denote the r.v. p , $0 < p < 1$.

Obtain a series representation for the probability mass function of X in the form $\sum_{k=0}^{\infty} a_k x^k$.

Write down the series for $\log(1-x)$ and use it to show that the series for $\log(1-x)$ is $\sum_{k=1}^{\infty} \frac{x^k}{k}$.

Using a Taylor series for $\log(1-x)$ and a suitable choice of x show that the series for $\log(1-x)$ is $\sum_{k=1}^{\infty} \frac{x^k}{k}$. Use this to show that the series for $\log(1-x)$ is $\sum_{k=1}^{\infty} \frac{x^k}{k}$.

(i) The probability mass function of X is $f(x) = \sum_{k=0}^{\infty} \binom{n}{k} p^k (1-p)^{n-k}$ for $x = 0, 1, \dots, n$.

(ii) The average value of X is $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k}$. Use the binomial theorem to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

(iii) Use the result of (ii) to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

(iv) Use the result of (iii) to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

(v) Use the result of (iv) to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

(vi) Use the result of (v) to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

(vii) Use the result of (vi) to show that $\sum_{k=0}^n k \binom{n}{k} p^k (1-p)^{n-k} = np$.

$$f(x) = \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k} x^k$$

$$f(x) = \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k} x^k = \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k} x^k$$

The probability of n successes in n trials is p^n .

$$1 - p^n = \sum_{k=0}^{n-1} \binom{n}{k} p^k (1-p)^{n-k}$$

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