

Binomial, Bernoulli and Variance

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Announcements!

- Pset 1 is due today (end of day).
- Pset 2 was released Friday!
- Section 1 solutions are online:

Here!!!

CS109 Course ▾ Problem Sets ▾ Lecture ▾ Section ▾ Resources ▾ Schedule




Section 1

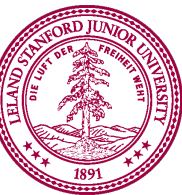
Section 1

JULY 5TH, 2023

Welcome to your first section! Download the section handout, and make sure to go to your section early. Check back here for solutions by Friday's class.

Section Materials

-  Section Handout
-  Section Soln
-  Section Locations

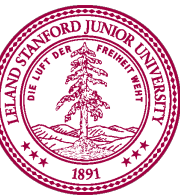


High-Resolution Course Feedback

Subject:

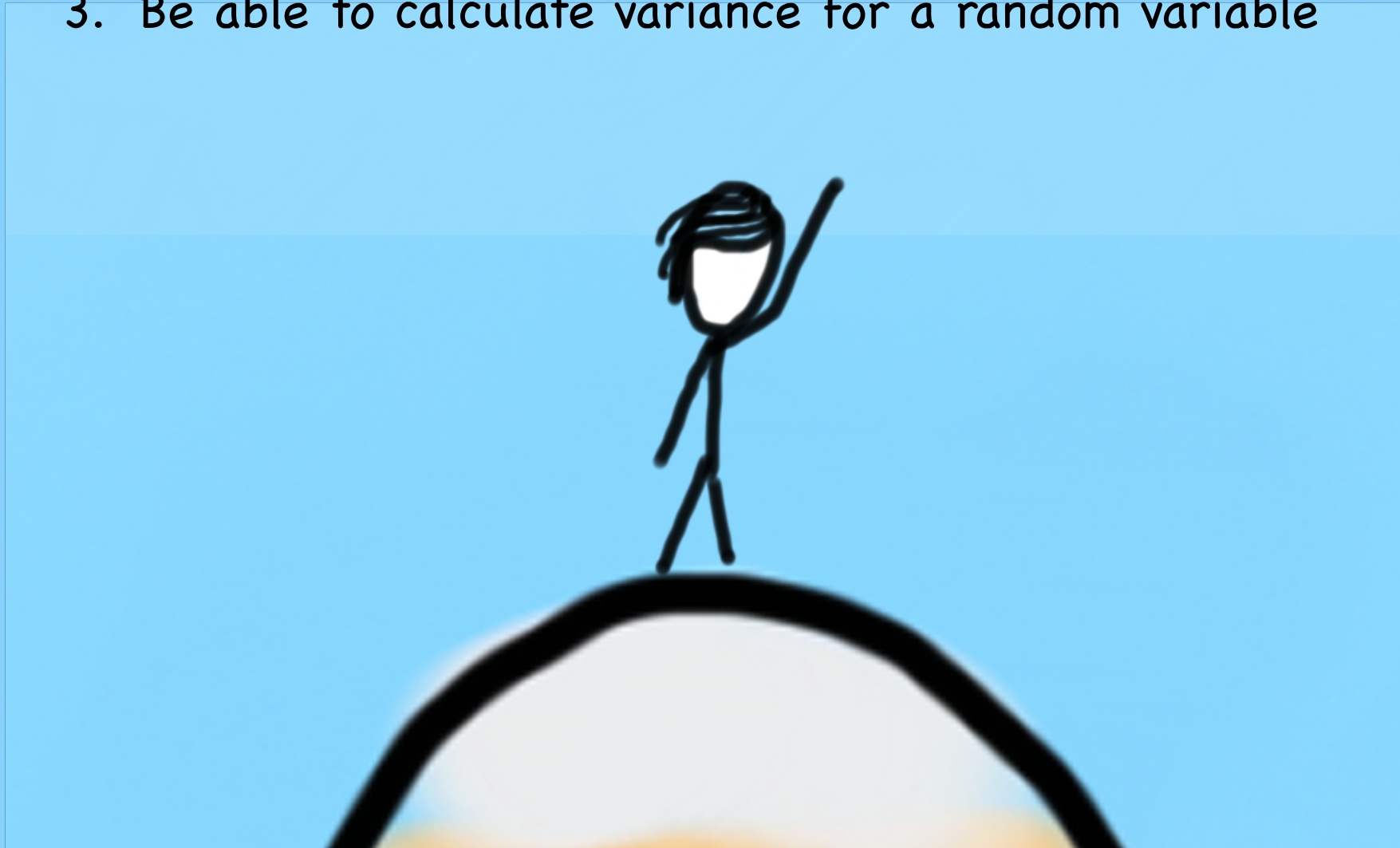
[CS109] Please Submit Anonymous Feedback for Your Class”

At the end of the course we see who completed the survey (but not your responses).



Learning Goals

1. Be able to recognize and use a Binomial Random Var
2. Be able to recognize and use a Bernoulli Random Var
3. Be able to calculate variance for a random variable



Review



A **random variable** is a number which takes on values probabilistically.



A discrete random variable is fully described by a **probability mass function**.



We can also calculate **summary statistics** such as expectation (and today, variance)



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We can also calculate **summary statistics** such as expectation (and today, variance)

Let X be a random variable



X

For example X is the number of heads in 5 coin flips

Let X be a random variable



$$X = 2$$

*note: here equals means `==` in coding

It is an event when
 X takes on a value

For example X is the number of heads in 5 coin flips

Let X be a random variable

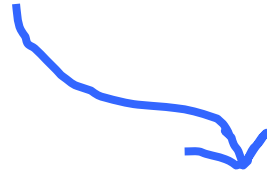


$$X < 3$$

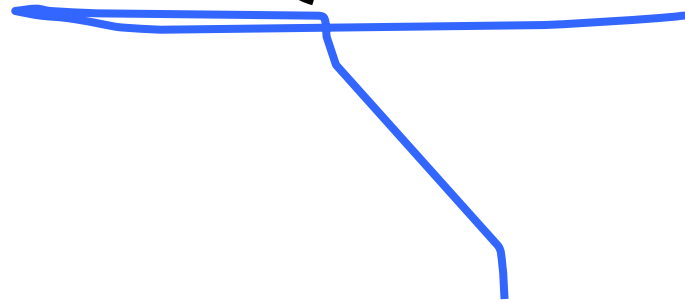
It is an event when
you ask any comparison question

For example X is the number of heads in 5 coin flips

If this is a number



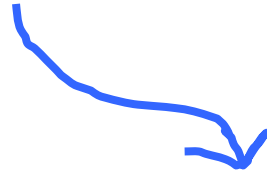
$$P(X = 2)$$



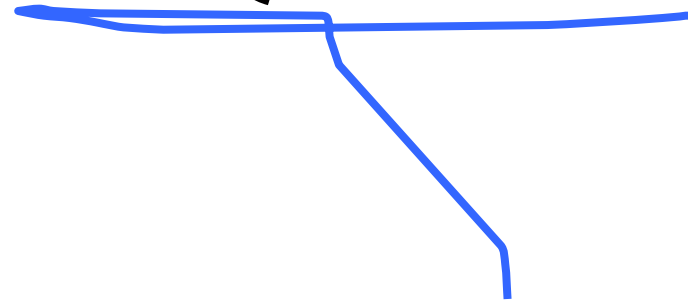
Then this is a probability
(between 0 and 1)

For example X is the number of heads in 5 coin flips

If this is a **variable**



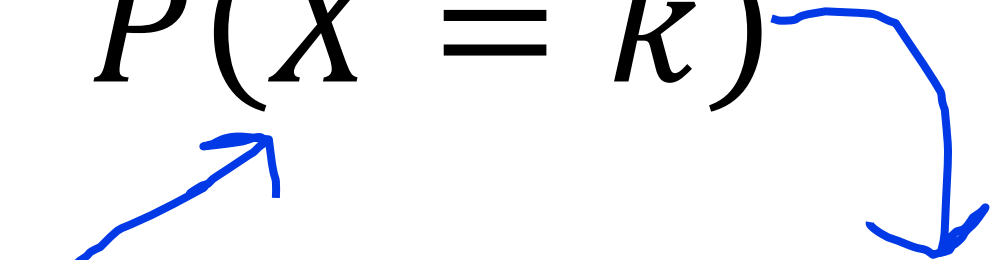
$$P(X = k)$$



Then this is a **function** of k

For example X is the number of heads in 5 coin flips

This is a **function**

$$P(X = k)$$


$k = 5$ 0.03125

For example X is the number of heads in 5 coin flips

Random Variables Notation

Example Random Variable

```
class Bernoulli(object):
    def __init__(self, parameter):
        self.p = parameter
        self.pmf = {1 : parameter, 0 : 1 - parameter}

    def sample(self):
        rand = random.uniform(0, 1)
        if rand < self.p:
            return 0
        else:
            return 1

# P(X = x)
def Probability(X, x):
    return X.pmf[x]

# E[X]
def Expectation(X):
    ev = 0
    for x, px in X.pmf.items():
        ev += x * px
    return ev

def main():
    # X ~ Bern(0.25)
    X = Bernoulli(0.25)

    # P(X = 1)
    probability = Probability(X, 1)
    print("P(X = 1) = ", probability)

    # E[X]
    expected_value = Expectation(X)
    print("E[X] = ", expected_value)
```

Understanding through
code :)

Random Variables Notation

To specify random variables, we have names and parameters.

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```
# P(X = x)
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```
def Probability(X, x):
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```
# E[X]
```

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Common Properties of Random Variables!

(Notice anything with a pmf works! Not bound to specific RV!)

Random Variables Notation

Let X be a random variable



X

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Let X be a Bernoulli random variable with parameter 0.25



$X \sim \text{Bern}(0.25)$

We use the \sim to denote “ X is distributed as.”



At this point, X is fully defined as a R.V. Yet it does not have a numerical value!

Random Variables Notation

Let X be a Bernoulli random variable with parameter 0.25



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

Probability function computes how likely is the clause it contains true (In this case $X == 1$)

```
Example Random Variable

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$$E[X] = 0.25$$

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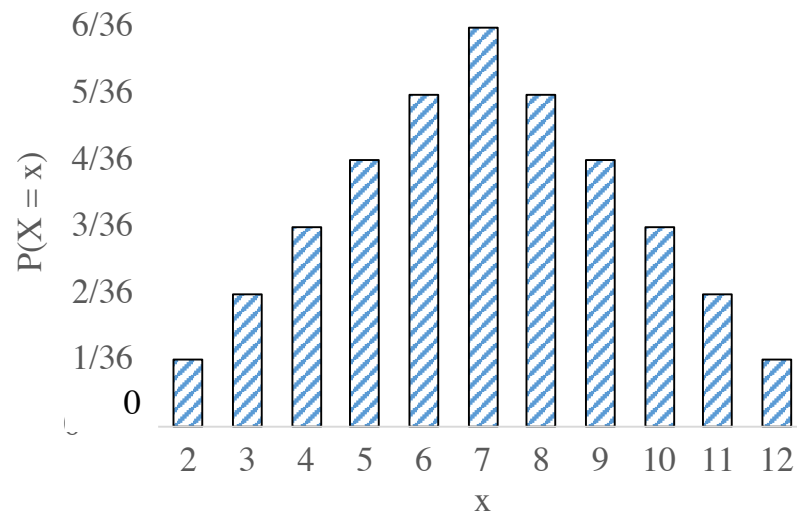
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```

Random Variables are a big deal, because they allow other people to give you a PMF (and other helpful equations)

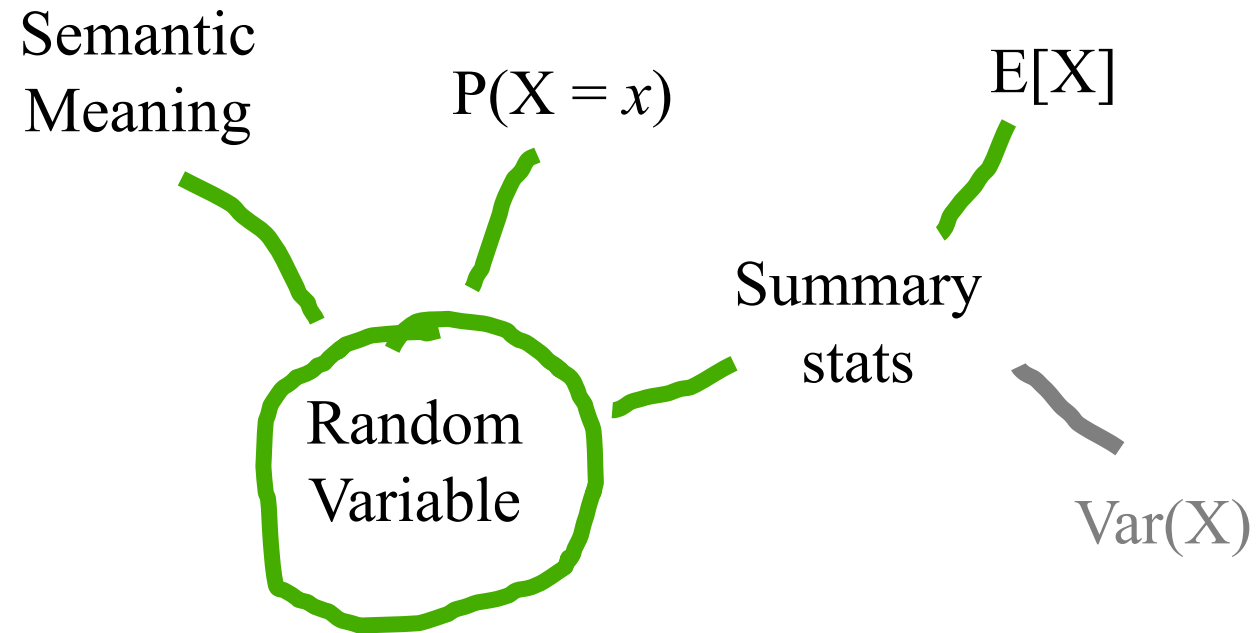
PMF as an Equation

$$p(X = x) = \begin{cases} \frac{x-1}{36} & \text{if } x \in \mathbb{Z}, 1 \leq x \leq 6 \\ \frac{13-x}{36} & \text{if } x \in \mathbb{Z}, 7 \leq x \leq 12 \\ 0 & \text{else} \end{cases}$$

Again, this is the probability for the sum of two dice



Fundamental Properties



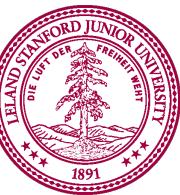
Expected Value

$$E[X] = \sum_x x \cdot P(X = x)$$

The value

The probability of that value

Loop over all values x that X can take on



Properties of Expectation

Linearity:

$$E[aX + b] = aE[X] + b$$

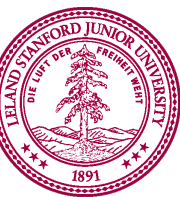
- Consider $X = 6$ -sided die roll, $Y = 2X - 1$.
- $E[X] = 3.5$ $E[Y] = 6$

Expectation of a sum is the sum of expectations

$$E[X + Y] = E[X] + E[Y]$$

Unconscious statistician:

$$E[g(X)] = \sum_x g(x)P(X = x)$$



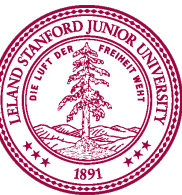
Expectation from Data

X
3
2
6
10
1
1
5
4
...

$$E[X] = \sum_x x \cdot P(X = x)$$

$$\approx \sum_x x \cdot \frac{\text{count}(X = x)}{N}$$

$$\approx \frac{1}{N} \sum_{\text{values } v} v$$



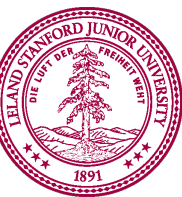
Expectation of Sum is Sum of Expectations

$$E[X + Y] = E[X] + E[Y]$$

X	Y	$X+Y$
3	4	7
2	2	4
6	8	14
10	23	33
1	-3	-2
1	0	1
5	9	14
4	1	5
...

$$\frac{1}{n} \sum_{i=1}^n x_i + \frac{1}{n} \sum_{i=1}^n y_i = \frac{1}{n} \sum_{i=1}^n (x_i + y_i)$$

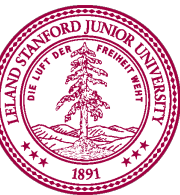
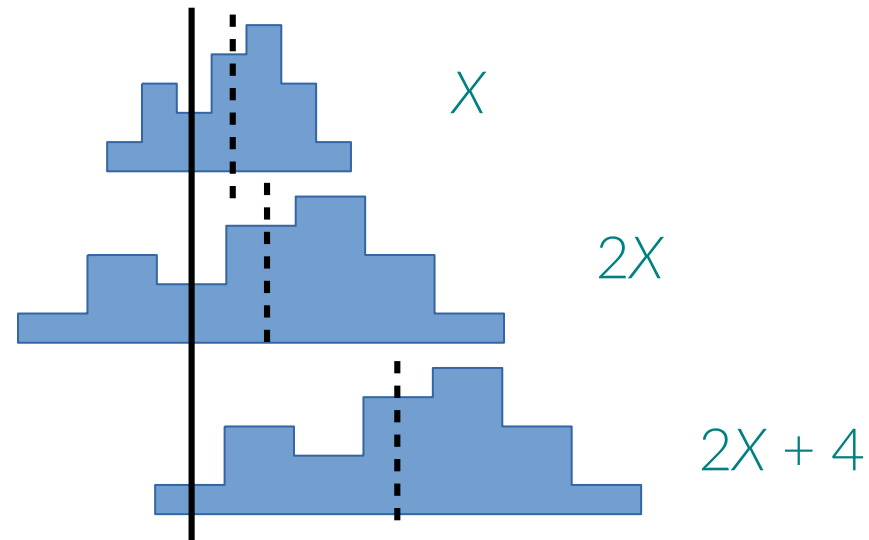
$$E(X) + E(Y) = E(X+Y)$$



Linearity of Expectation

Adding random variables or constants? **Add** the expectations. Multiplying by a constant? **Multiply** the expectation by the constant.

$$E[aX + b] = aE[X] + b$$



Is $E[X]$ enough?

No! PMF is complete!

End Review

Where are We in CS109?

You are here



Counting
Theory



Core
Probability



Random
Variables



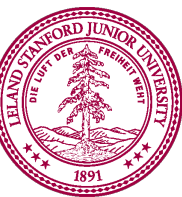
Probabilistic
Models



Uncertainty
Theory



Machine
Learning



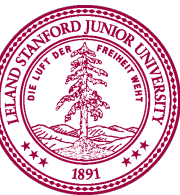
Classics



Jacob Bernoulli



Here yee. I am the famed! Huzzah!



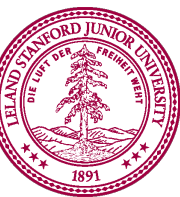
Bernoulli Random Variable

Experiment results in “Success” or “Failure”

- X is random **indicator** variable (1 = success, 0 = failure)
- $P(X = 1) = p(1) = p$ $P(X = 0) = p(0) = 1 - p$
- X is a **Bernoulli** Random Variable: $X \sim \text{Bern}(p)$
- $E[X] = p$

Examples

- coin flip
- random binary digit
- whether a disk drive crashed
- whether someone likes a netflix movie



Does a Program Crash?



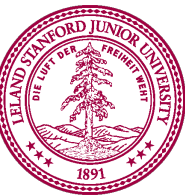
Run a program, crashes with prob. p , works with prob. $(1 - p)$

X : 1 if program crashes

$$P(X = 1) = p$$

$$P(X = 0) = 1 - p$$

$$\underline{X} \sim \text{Ber}(p)$$



Does a User Click an Ad?



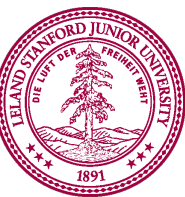
Serve an ad, clicked with prob. p , ignored with prob. $(1 - p)$

C : 1 if ad is clicked

$$P(C = 1) = p$$

$$P(C = 0) = 1 - p$$

$$\underline{C} \sim \text{Ber}(p)$$



Bernoulli vs Binomial



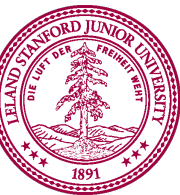
Bernoulli is an indicator RV



Binomial is the sum of n
Bernoullis

Coins are Everywhere...

1. **n independent trials** of the same experiment (eg flipping a coin)
2. Each trial has a **probability of p** , of being a success (eg a heads)
3. What is the probability of **exactly k successes?** (eg k heads)

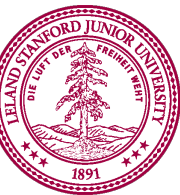


Many Random Variables Follow this Pattern

Examples

- # of heads in n coin flips
- # of 1's in randomly generated in length n bit string
- # of disk drives crashed in 1000 computer cluster
- # of people who vote for a candidate
- # of jury members selected from a demographic

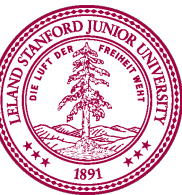
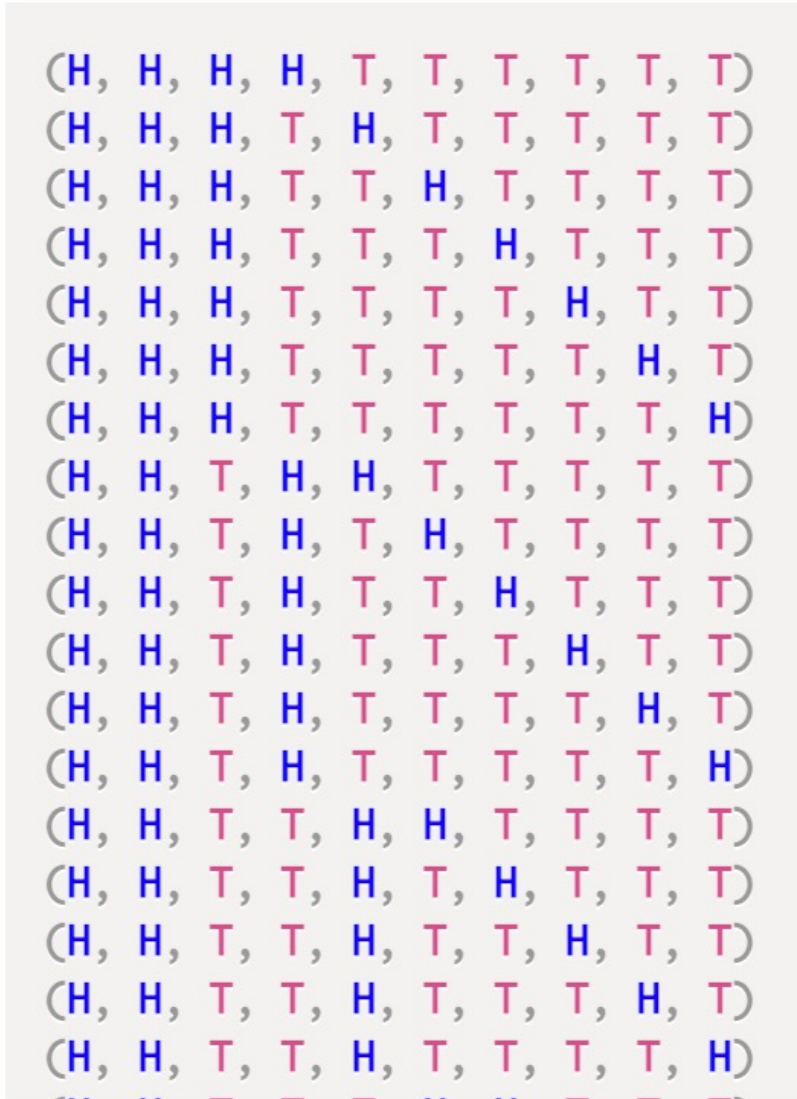
Note: All of these are random variables, and they have the same generative story



Exactly k heads in n coin flips

Probability of exactly k heads:

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



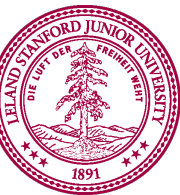
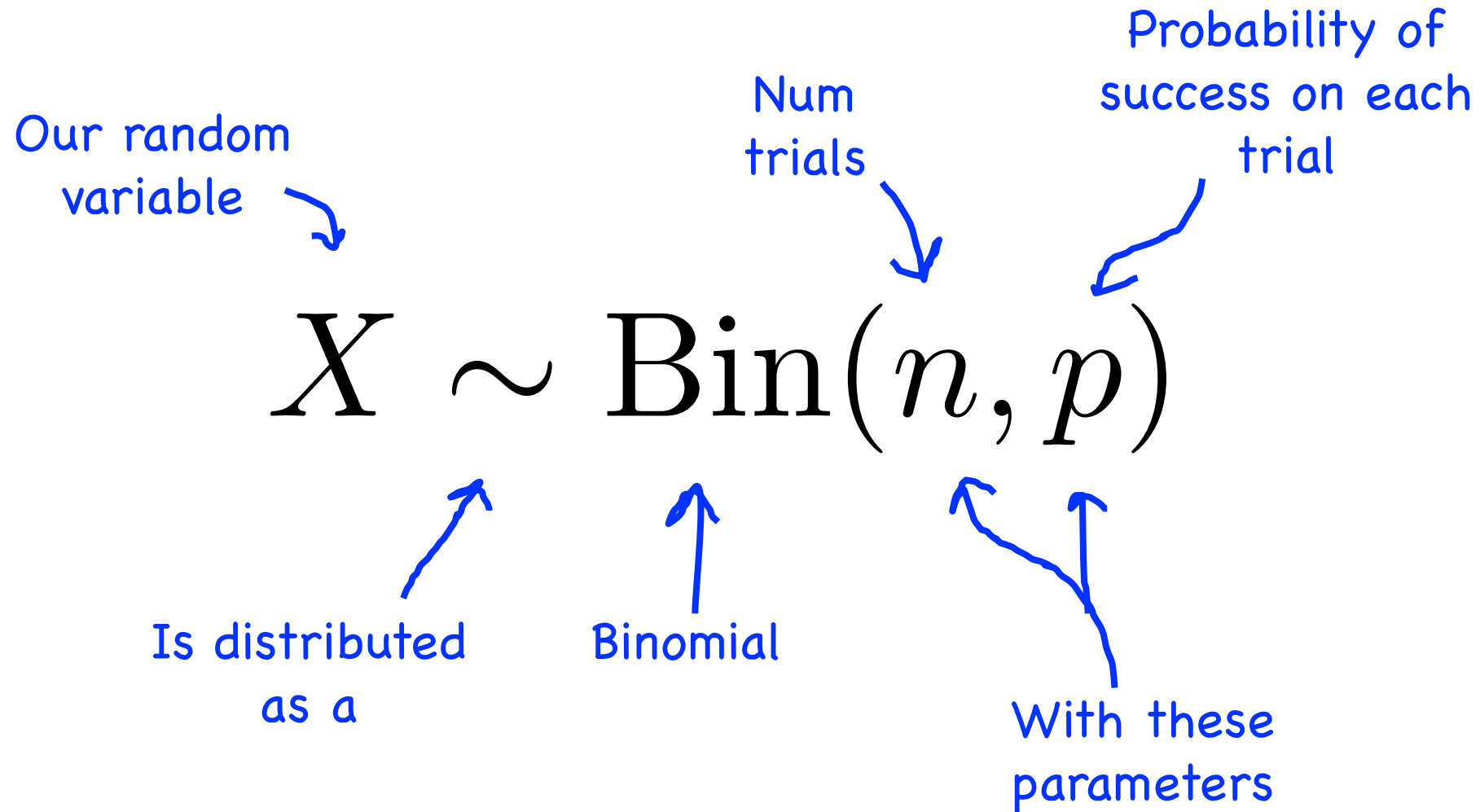
Let's Call it the Binomial



Here yee. This type of random variable is so common it needs a name so that I can talk about it generally.

I call it: the Binomial Random Variable. Huzzah.

Declare a Random Variable to be Binomial



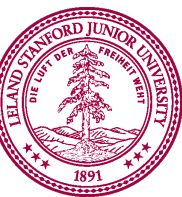
Automatically Know the PMF

Probability Mass Function
for a Binomial

$$P(X = k) = \binom{n}{k} p^k (1 - p)^{n-k}$$

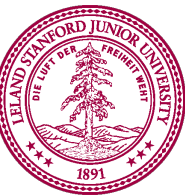
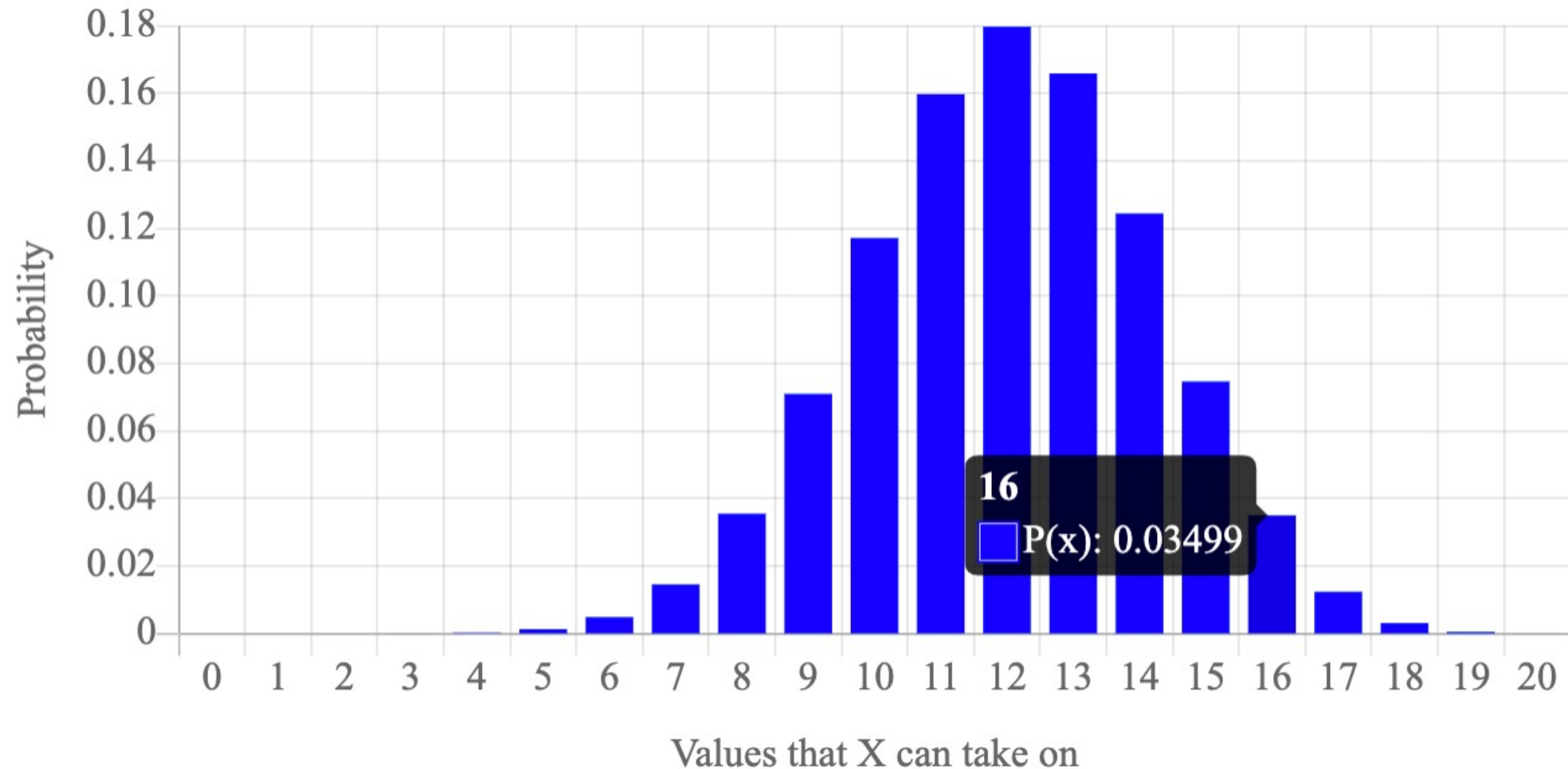
↑
Probability that our
variable takes on the
value k

↑
* This is also called
the binomial term



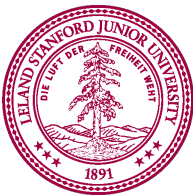
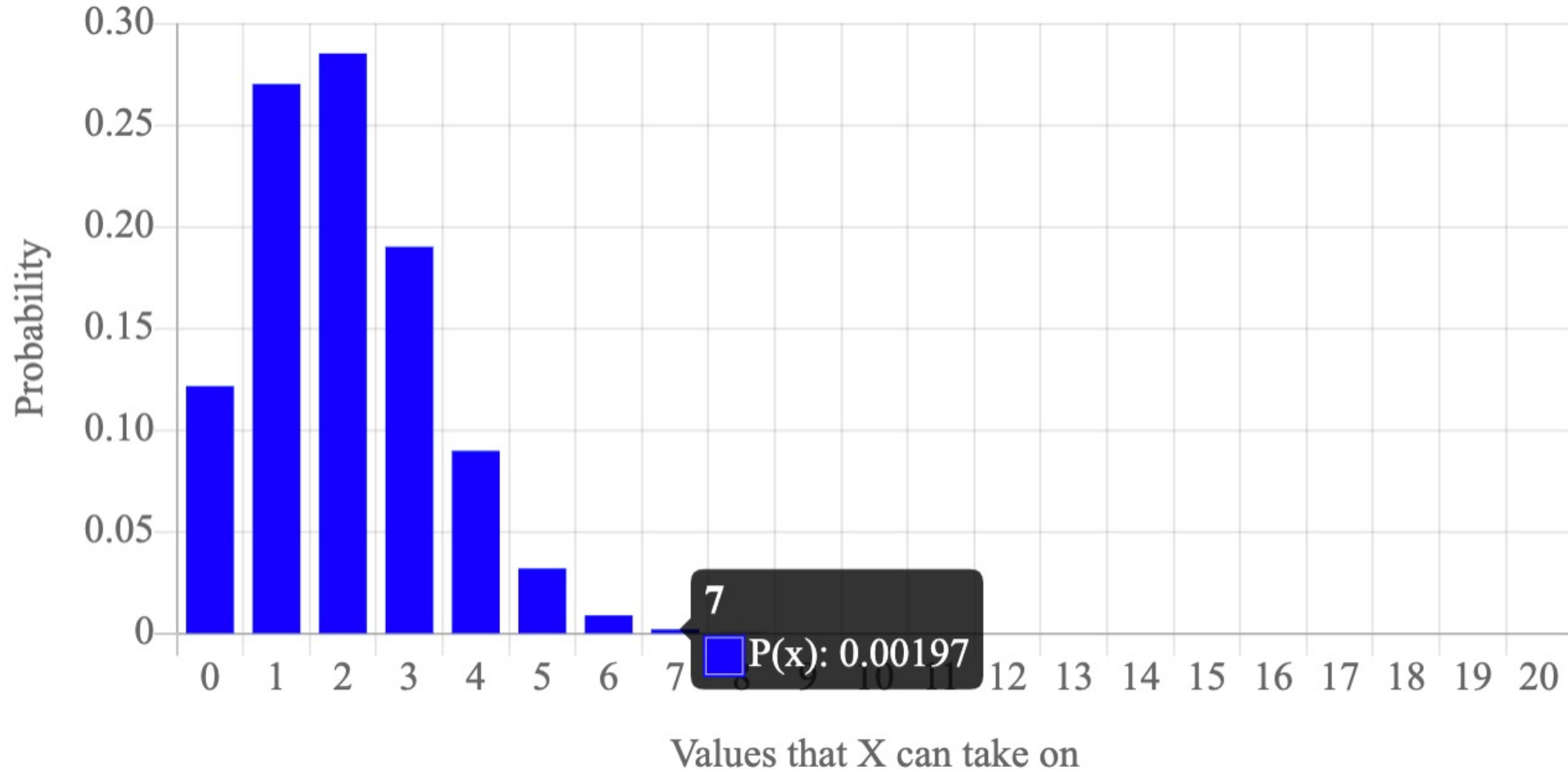
The PMF as a Graph: $X \sim \text{Bin}(n = 20, p = 0.6)$

Parameter n : Parameter p :



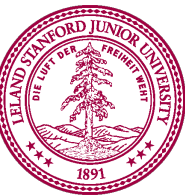
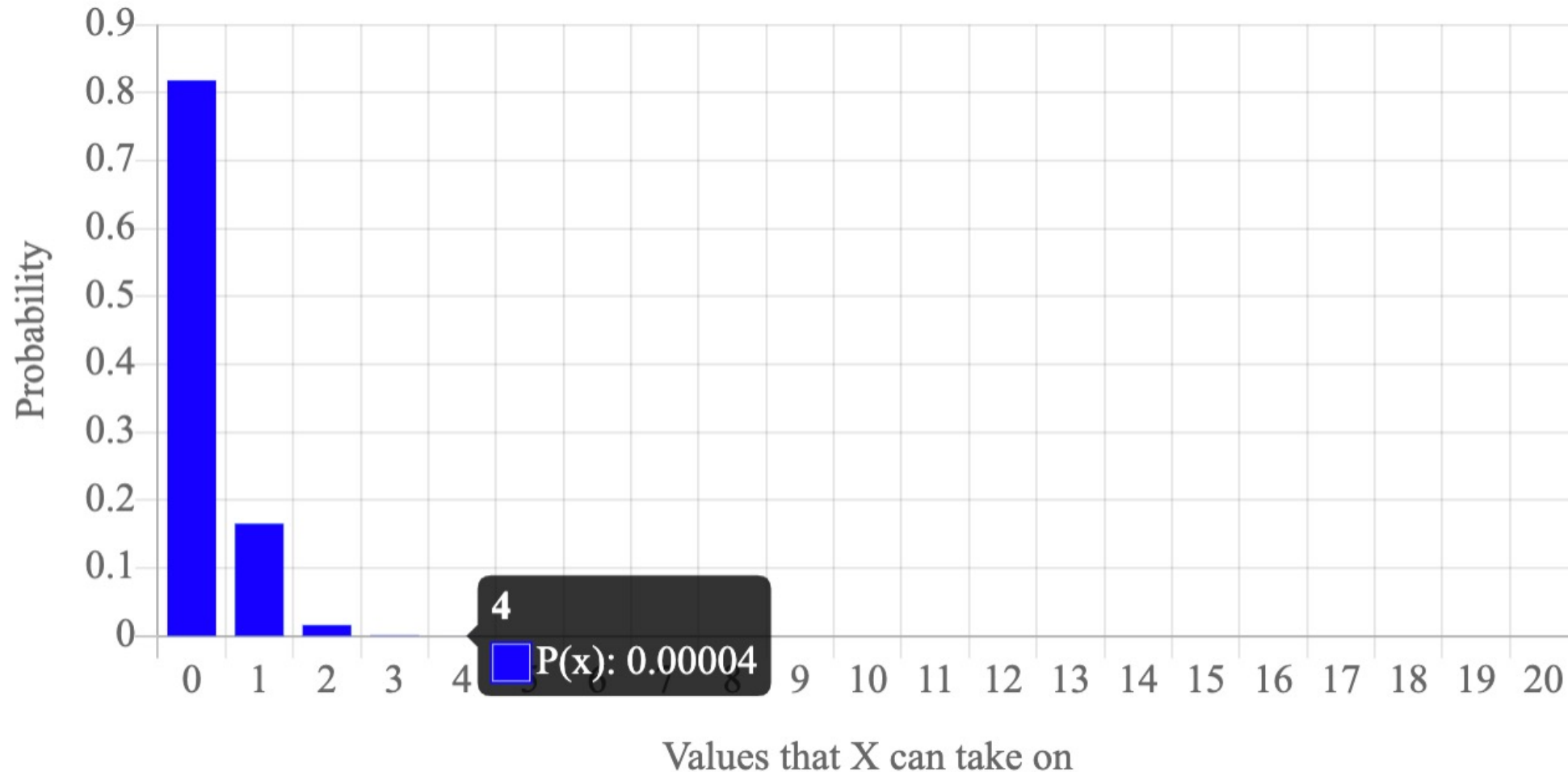
The PMF as a Graph: $X \sim \text{Bin}(n = 20, p = 0.1)$

Parameter n : Parameter p :



The PMF as a Graph: $X \sim \text{Bin}(n = 20, p = 0.01)$

Parameter n : Parameter p :



Coins, now with Binomial.

Three fair (“heads” with $p = 0.5$) coins are flipped

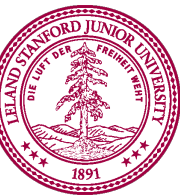
- X is number of heads
- $X \sim \text{Bin}(n = 3, p = 0.5)$

$$P(X = 0) = \binom{3}{0} p^0 (1-p)^3 = \frac{1}{8}$$

$$P(X = 1) = \binom{3}{1} p^1 (1-p)^2 = \frac{3}{8}$$

$$P(X = 2) = \binom{3}{2} p^2 (1-p)^1 = \frac{3}{8}$$

$$P(X = 3) = \binom{3}{3} p^3 (1-p)^0 = \frac{1}{8}$$



How Many Ads Clicked?



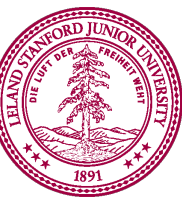
1000 ads served, each clicked with $p = 0.01$, otherwise ignored. What is the probability of 10 clicks?

H: number of clicks

$$\mathbf{H} \sim \text{Bin}(n = 1000, p = 0.01)$$

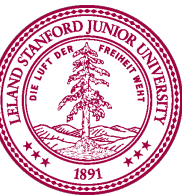
$$\mathbf{P}(\mathbf{H} = k) = \binom{1000}{k} (0.01)^k (0.99)^{1000-k}$$

$$\mathbf{P}(\mathbf{H} = 10) = \binom{1000}{10} (0.01)^{10} (0.99)^{990} \approx 0.125$$




How Many Adds Clicked? Redux


1000 ads served, each clicked with $p = 0.01$, otherwise ignored. What is the probability of 5 clicks?



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 Answer Editor

Numeric Answer: 0.03745311160828:  Check Answer

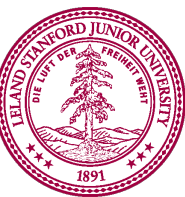
Code:

```
1 from scipy import stats
2
3 r = stats.binom.pmf(5, 1000, 0.01)
4 print(r)
```

 Run

Console

```
0.03745311160828357
```



How Many Adds Clicked? Redux

1000 ads served, each clicked with $p = 0.01$, otherwise ignored. What is the probability of x clicks?

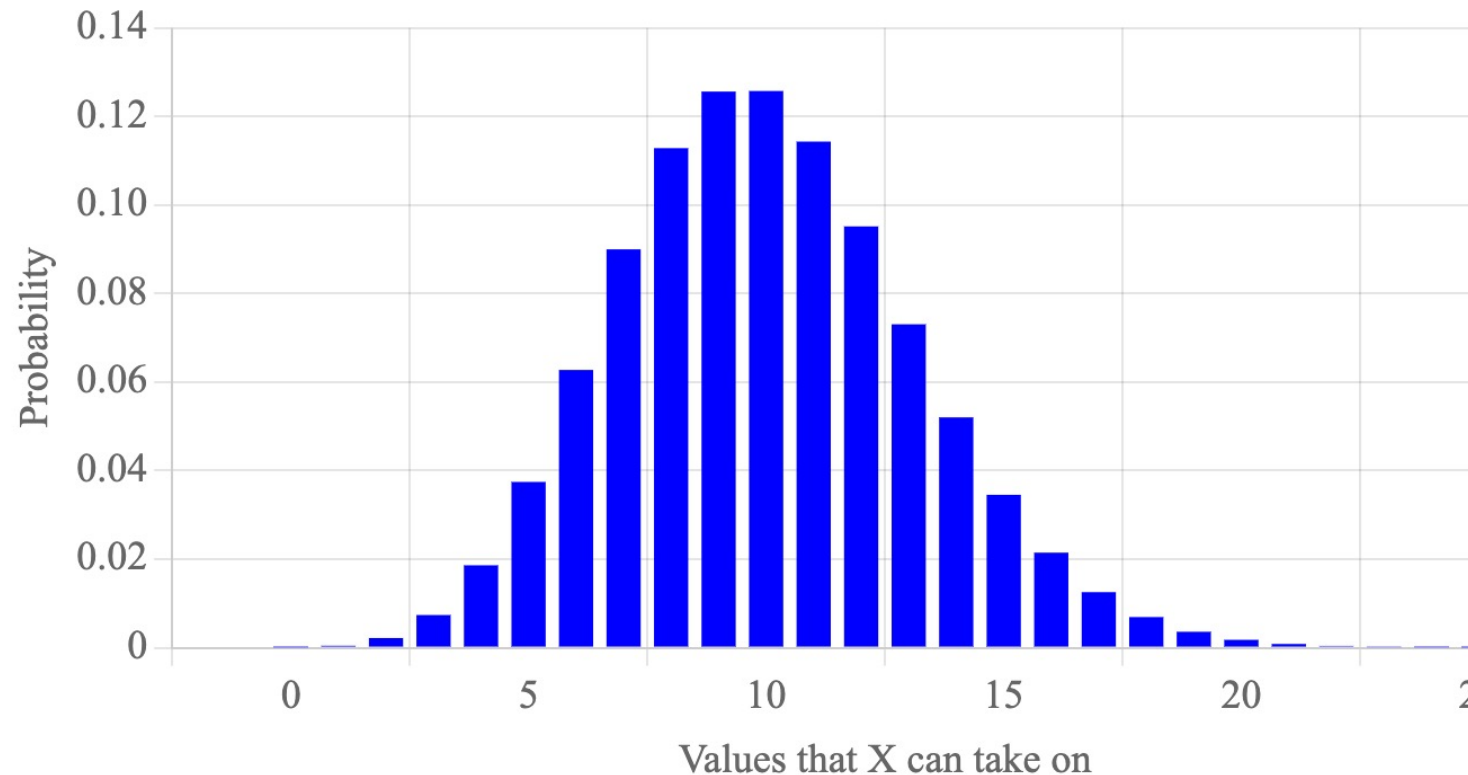
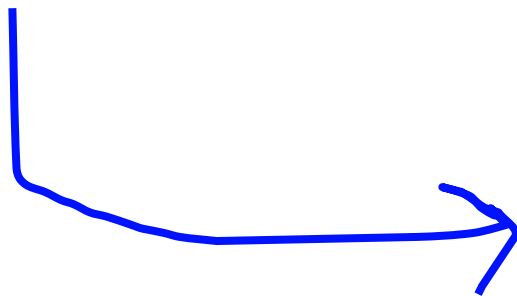
PMF graph:

Parameter n :

1000

Parameter p :

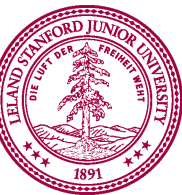
0.01





What is the probability of winning a 7 game series?

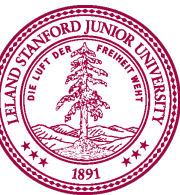
Warriors are going to play the Bucks in a best of 7 series during the 2022 NBA finals. What is the probability that the warriors win the series? Each game is **independent**. Each game, the warriors have a 0.55 probability of winning. Win series if you win at least 4 games.



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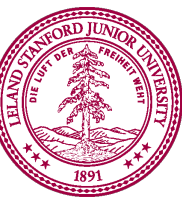
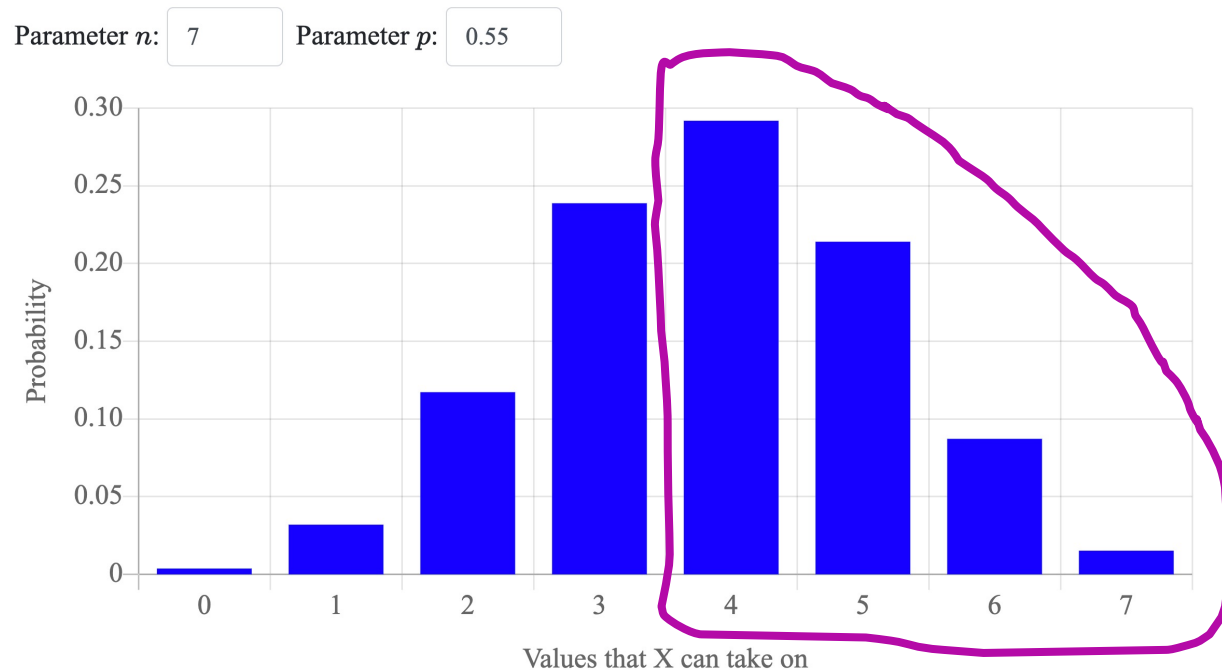
Let X be the number of games won. $X \sim \text{Bin}(n=7, p=0.55)$. $P(X > 3)$?



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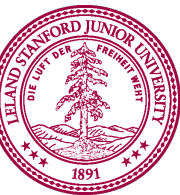


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Let X be the number of games won. $X \sim \text{Bin}(n=7, p=0.55)$. $P(X \geq 4)$?

$$\begin{aligned} P(X \geq 4) &= \sum_{i=4}^7 P(X = i) \\ &= \sum_{i=4}^7 \binom{7}{i} p^i (1-p)^{7-i} \\ &= \sum_{i=4}^7 \binom{7}{i} 0.55^i (0.45)^{7-i} \end{aligned}$$



Expectation of Binomial

Let $X \sim \text{Bin}(n, p)$. Let Y_i be 1 if trial i was a success. $Y_i \sim \text{Bern}(p)$

$$\mathbf{E}[X] = \mathbf{E} \left[\sum_{i=1}^n Y_i \right]$$

$$= \sum_{i=1}^n \mathbf{E}[Y_i]$$

$$= \sum_{i=1}^n p$$

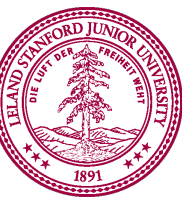
$$= n \cdot p$$

$$\text{Since } X = \sum_{i=1}^n Y_i$$

Expectation of sum

Expectation of Bernoulli

Sum n times



All on the Course Reader!

Binomial Random Variable

Notation: $X \sim \text{Bin}(n, p)$

Description: Number of "successes" in n identical, independent experiments each with probability of success p .

Parameters: $n \in \{0, 1, \dots\}$, the number of experiments.
 $p \in [0, 1]$, the probability that a single experiment gives a "success".

Support: $x \in \{0, 1, \dots, n\}$

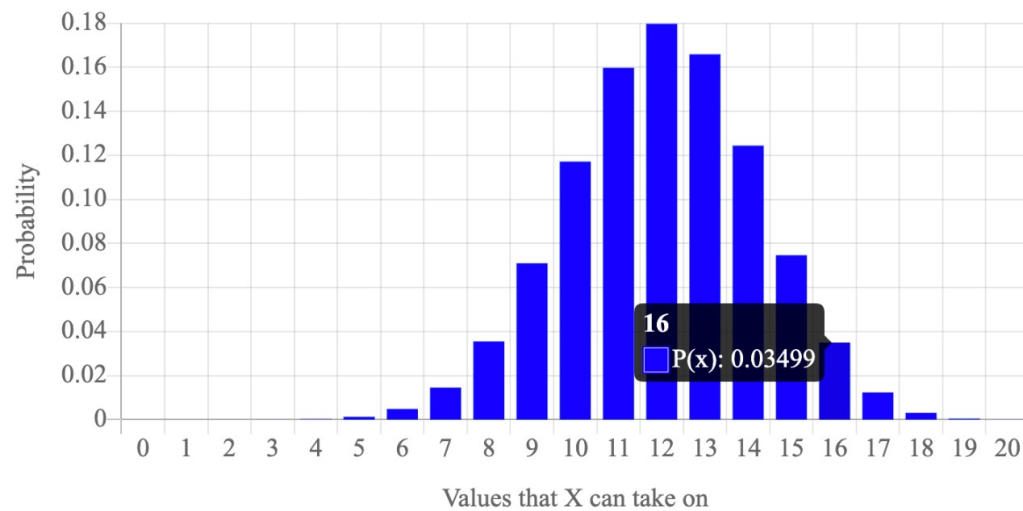
PMF equation: $\Pr(X = x) = \binom{n}{x} p^x (1-p)^{n-x}$

Expectation: $E[X] = n \cdot p$

Variance: $\text{Var}(X) = n \cdot p \cdot (1-p)$

PMF graph:

Parameter n : Parameter p :



Bernoulli Random Variable

Notation: $X \sim \text{Bern}(p)$

Description: A boolean variable that is 1 with probability p

Parameters: p , the probability that $X = 1$.

Support: x is either 0 or 1

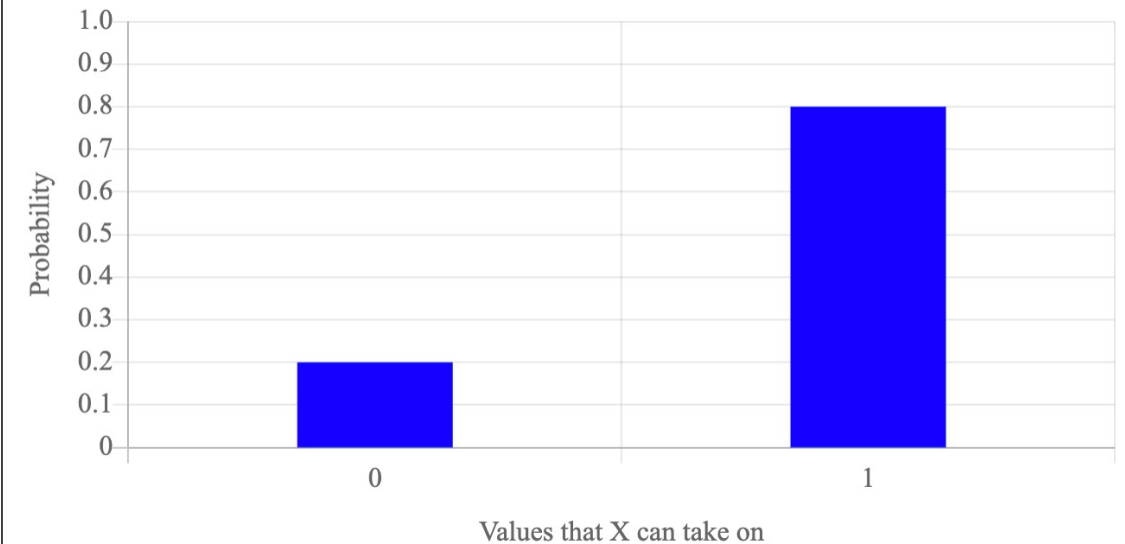
PMF equation: $\Pr(X = x) = \begin{cases} p & \text{if } x = 1 \\ 1 - p & \text{if } x = 0 \end{cases}$

Expectation: $E[X] = p$

Variance: $\text{Var}(X) = p(1-p)$

PMF graph:

Parameter p :

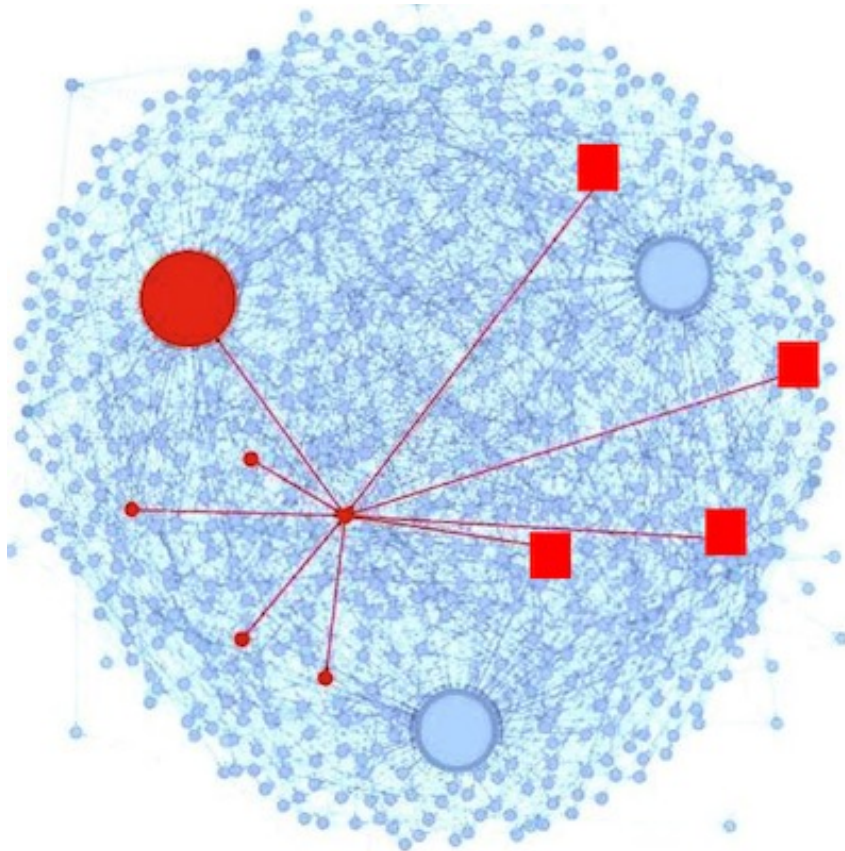


Expectation is a single number
summary...

Expectation leaves much to be
desired...

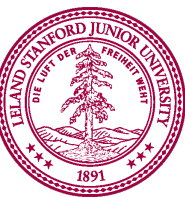
Can we invent *another* summary
number?

Intuition: Peer Grading

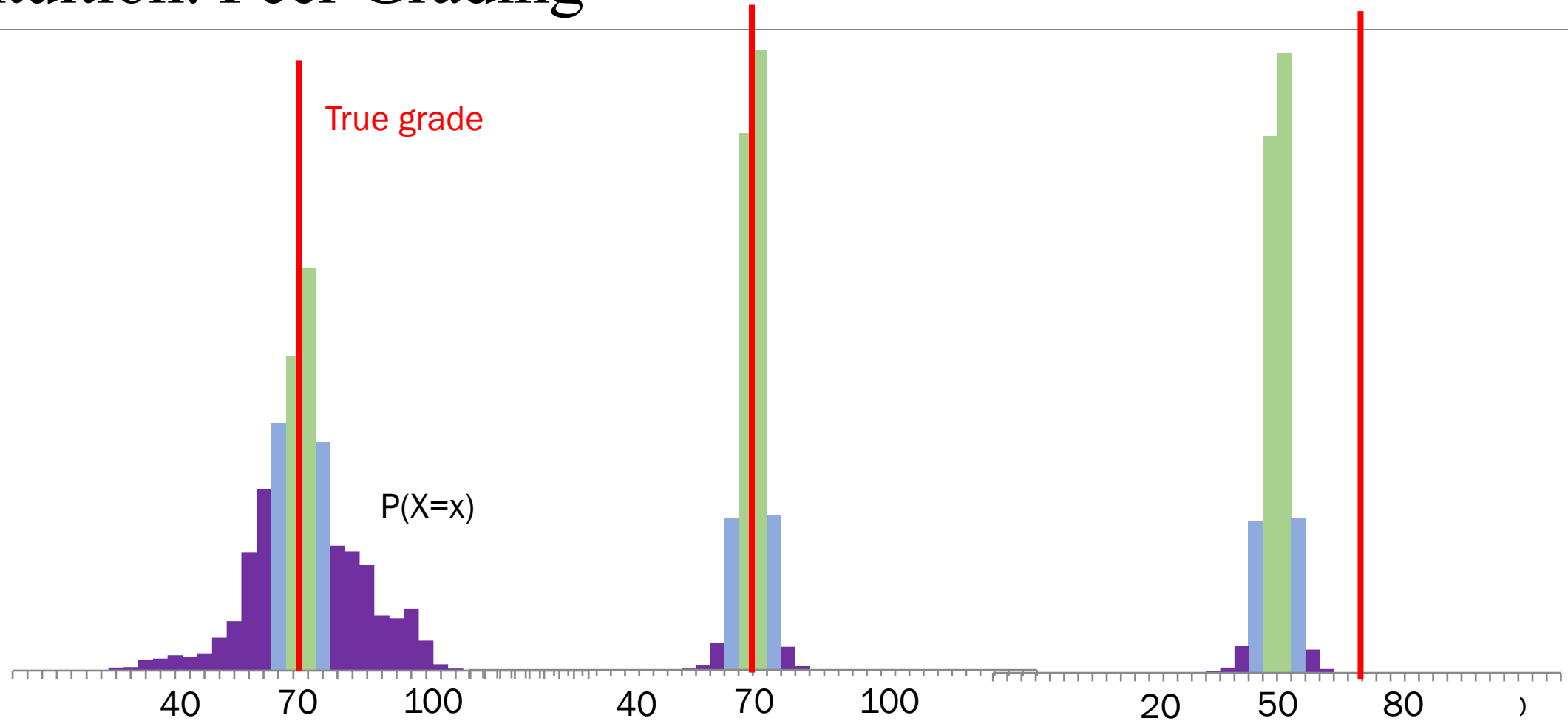


Peer Grading on Coursera HCI.

31,067 peer grades for 3,607 students.



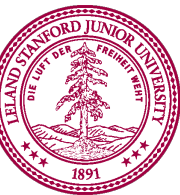
Intuition: Peer Grading



A

B

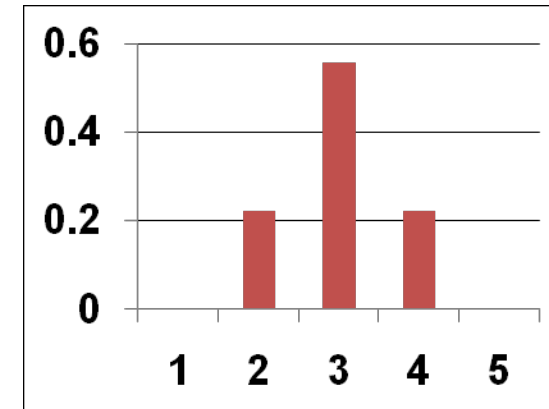
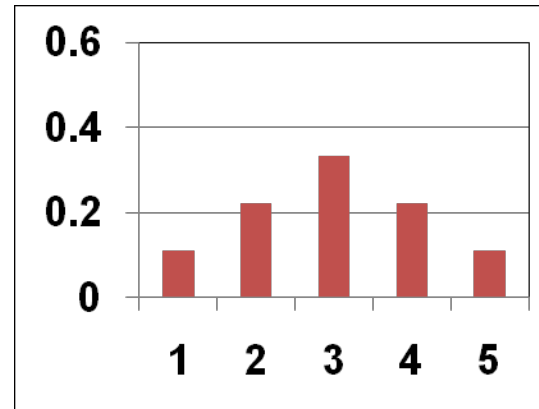
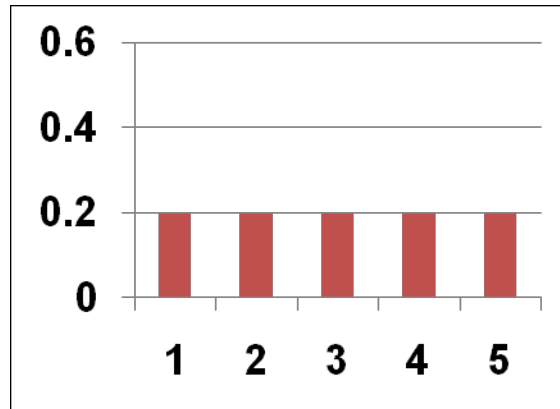
C





Intuition: Measure of Spread

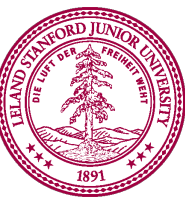
Consider the following 3 distributions (PMFs)



All have the same expected value, $E[X] = 3$

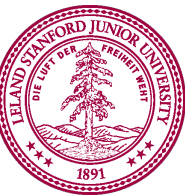
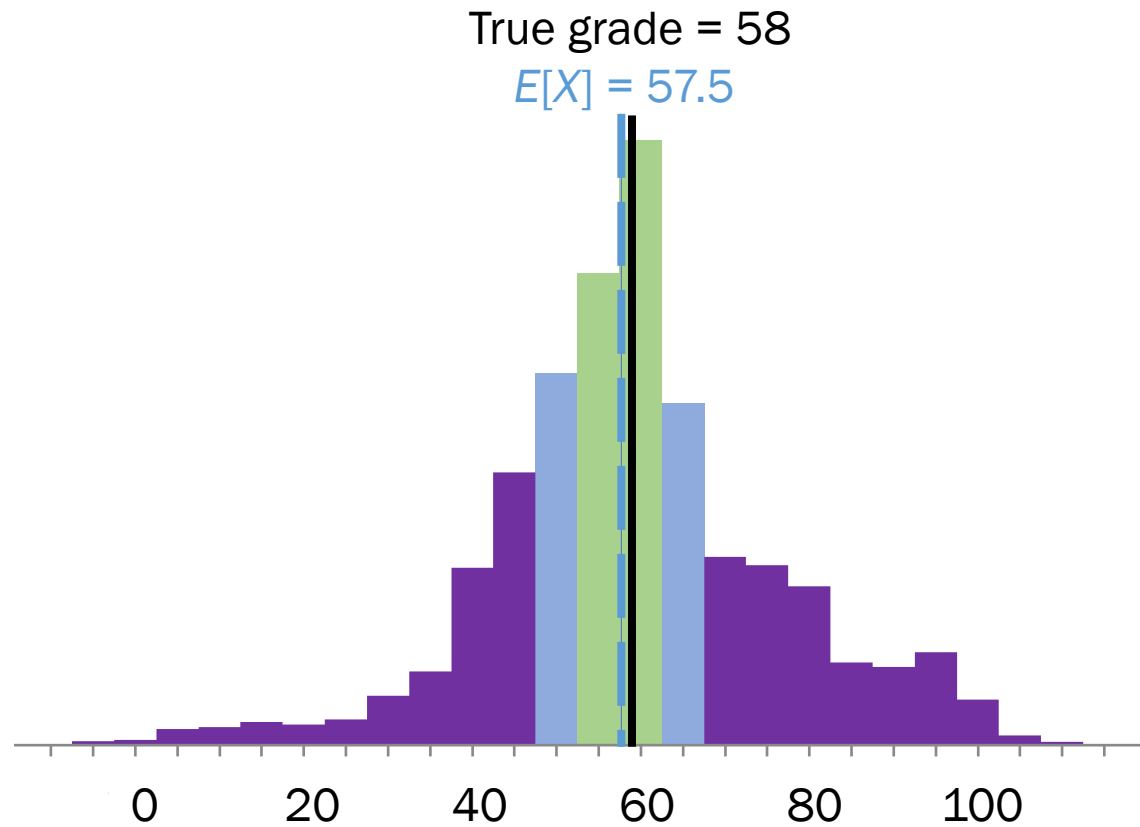
But “spread” in distributions is different

Invent a formal quantification of “spread”?



Peer grading in Coursera HCI

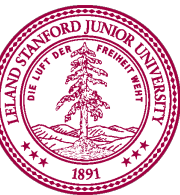
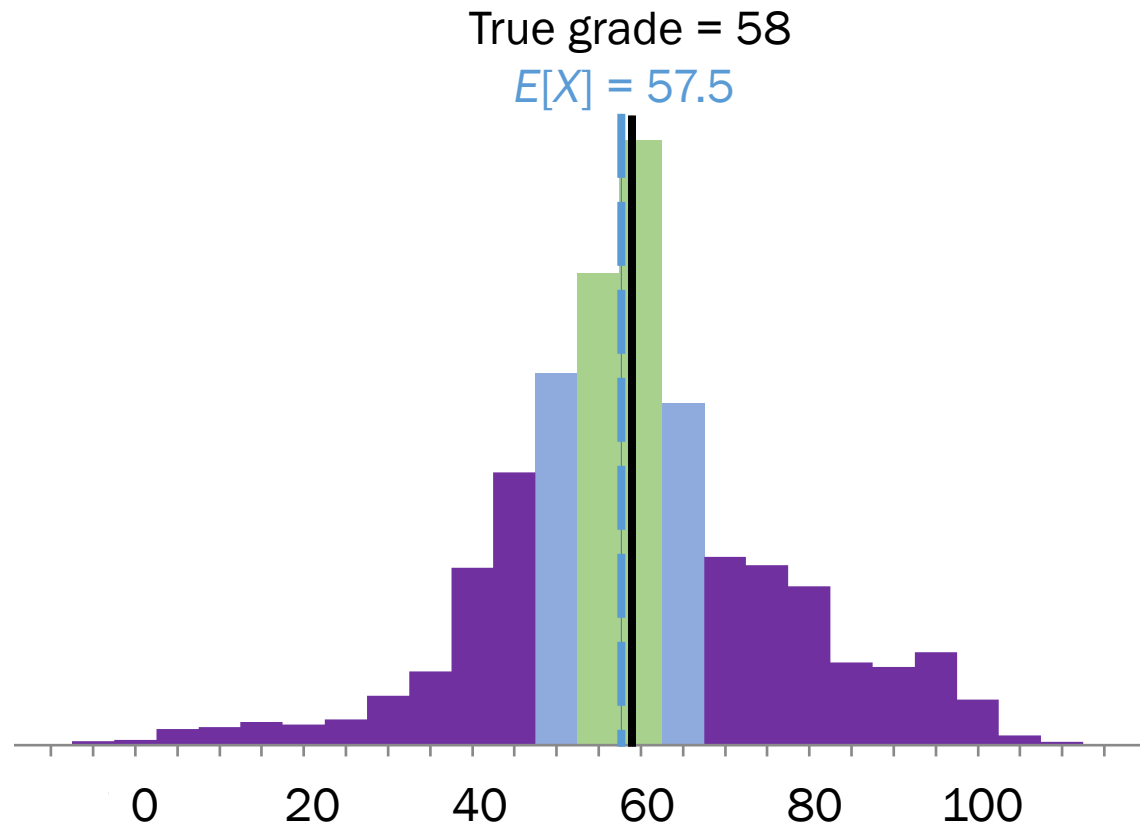
Let X be a random variable that represents a peer grade



Peer grading in Coursera HCI

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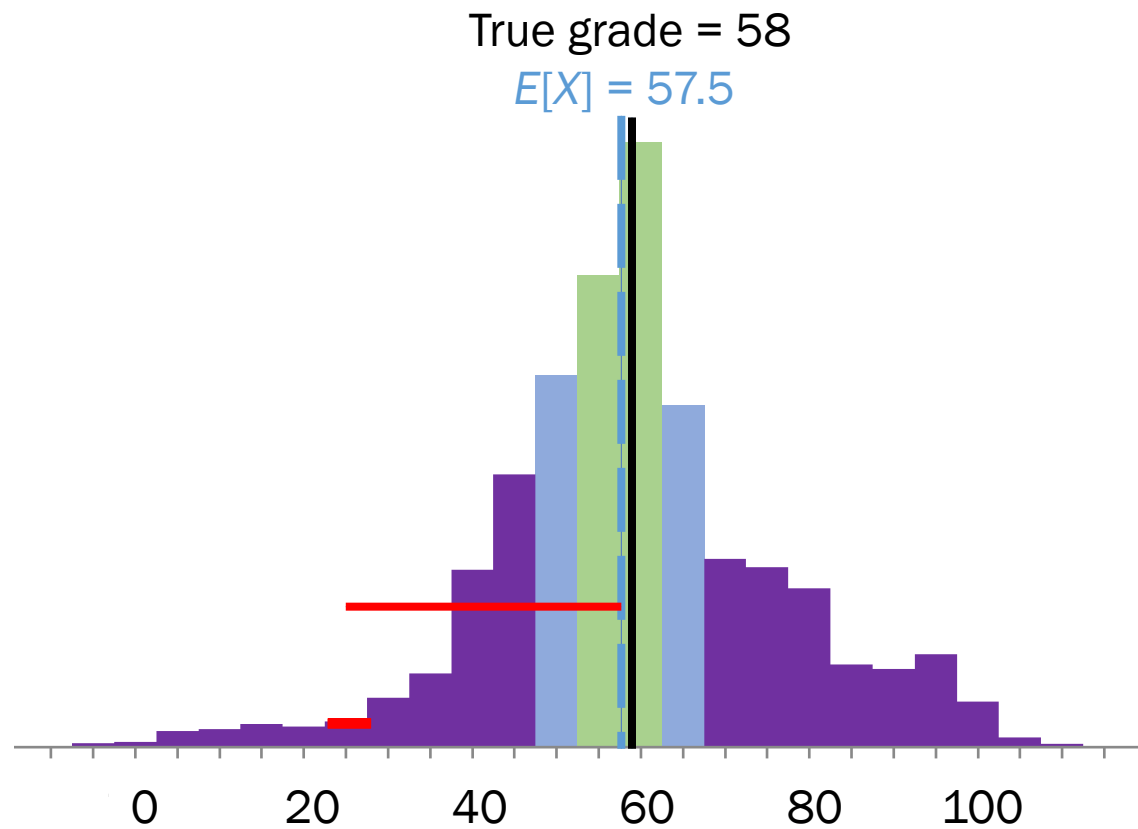
$$\text{Var}(X) = E[(X - \mu)^2]$$



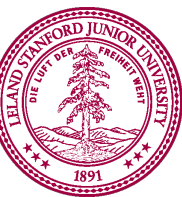
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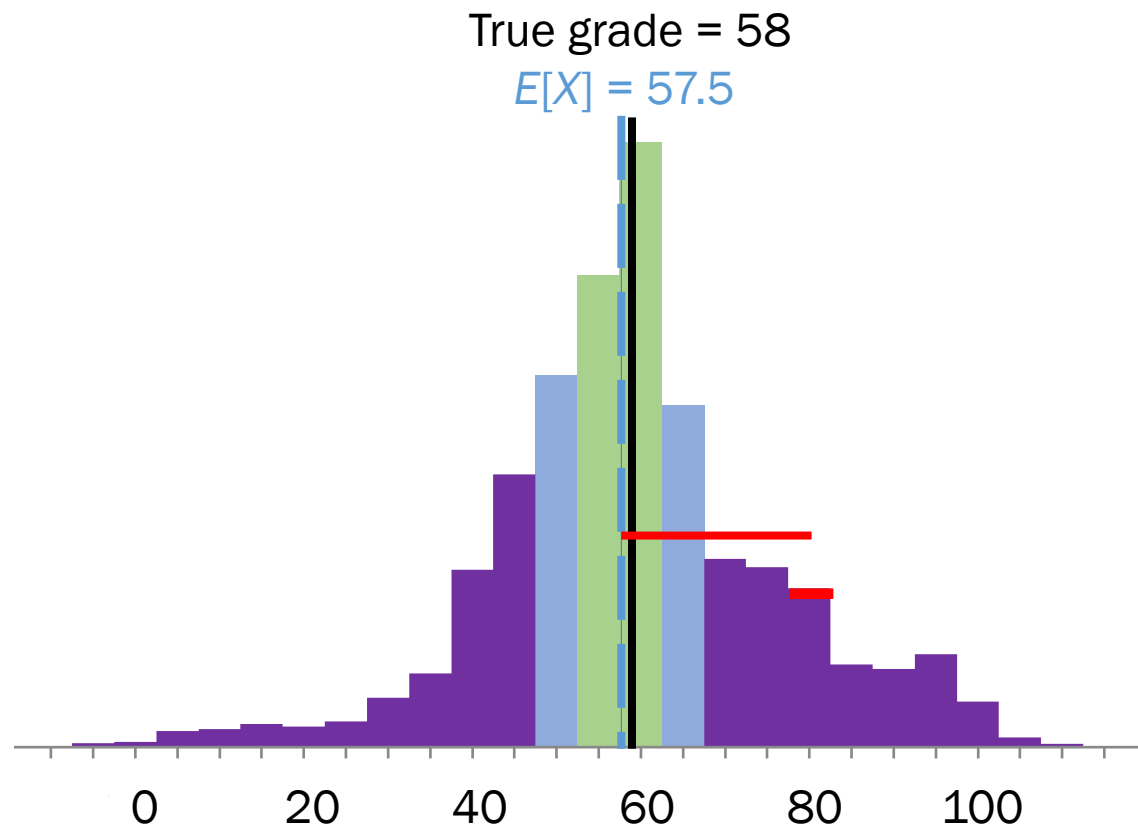
X	$(X - \mu)^2$
25 points	1056 points ²



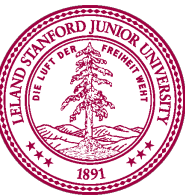
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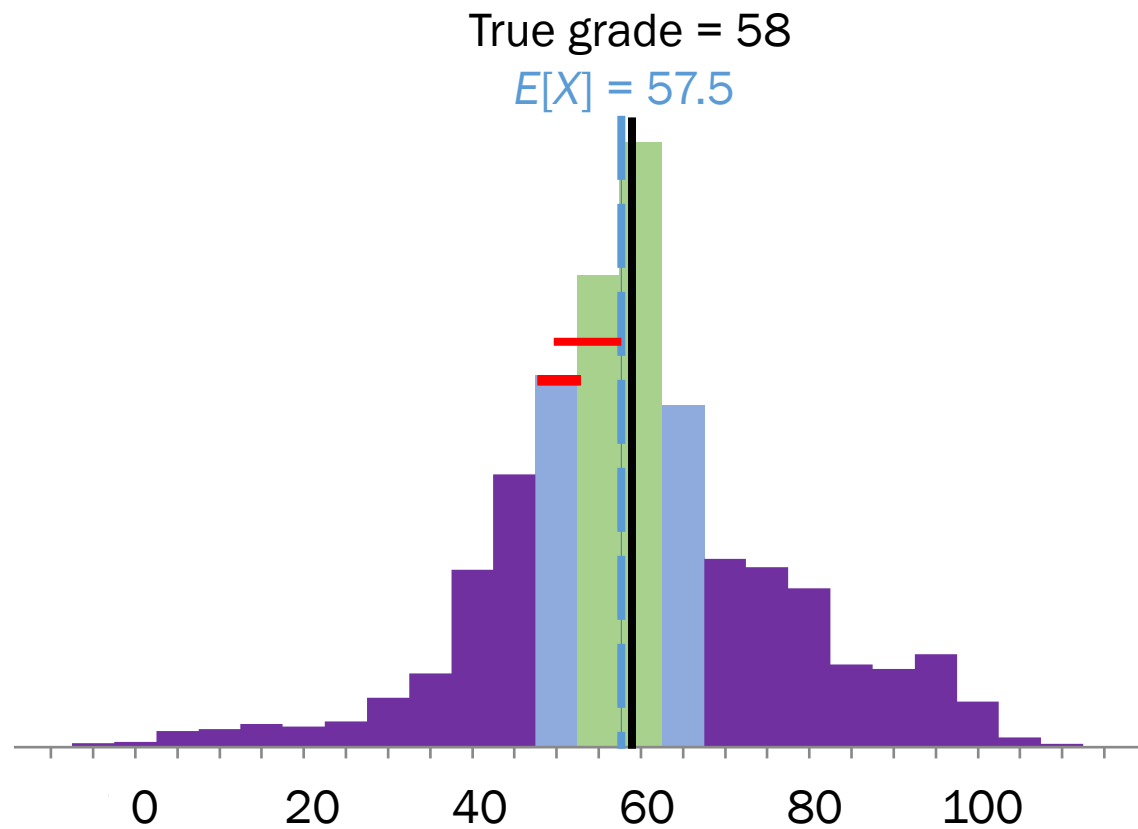
X	$(X - \mu)^2$
25 points	1056 points ²
80 points	506 points ²



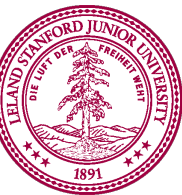
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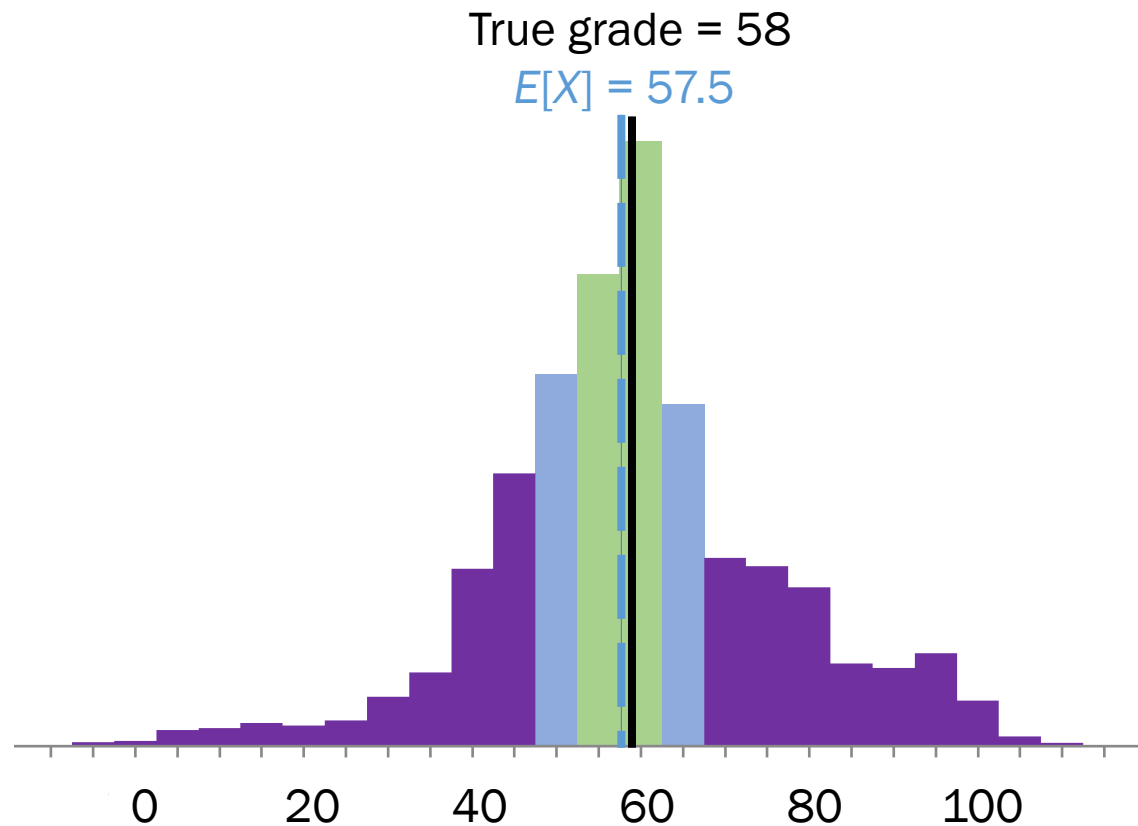
X	$(X - \mu)^2$
25 points	1056 points ²
80 points	506 points ²
50 points	56 points ²



Peer grading in Coursera HCI

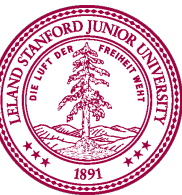
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25 points	1056 points ²
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...	...

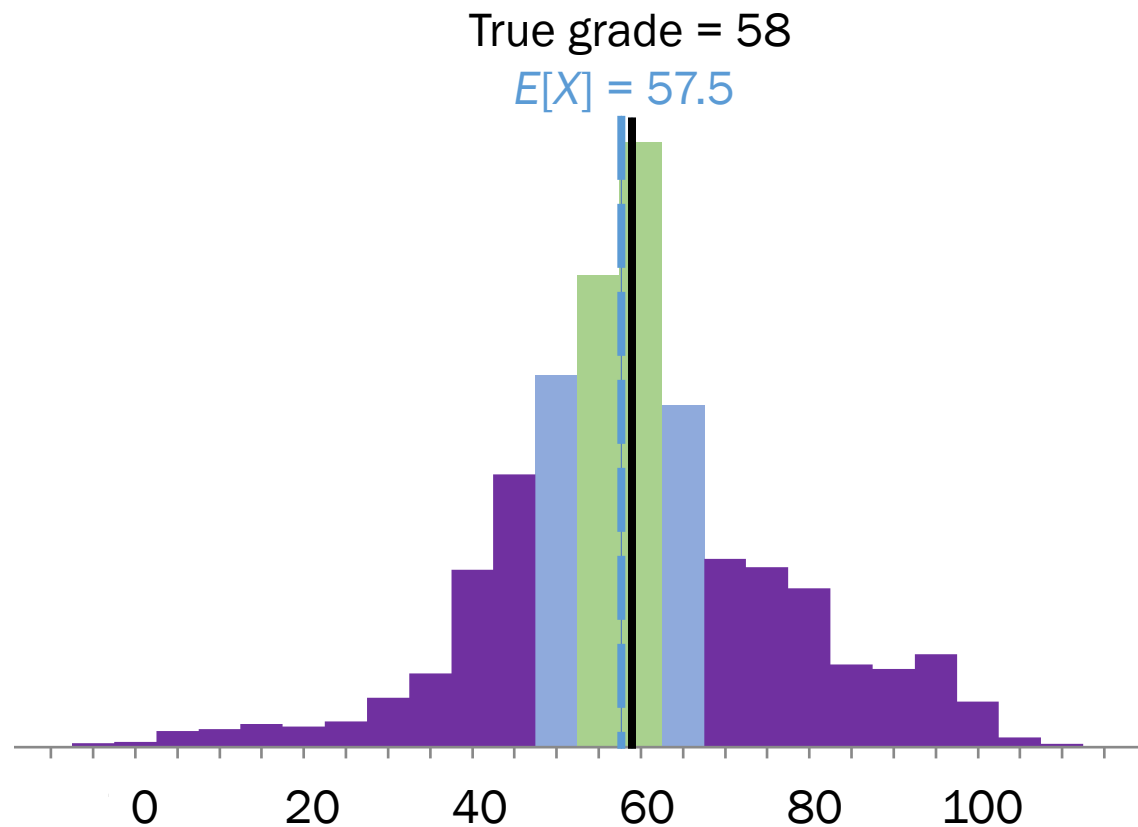
$$E[(X - \mu)^2] = 52 \text{ points}^2$$



Peer grading in Coursera HCI

Let X be a random variable that represents a peer grade

$$\text{Var}(X) = E[(X - \mu)^2]$$

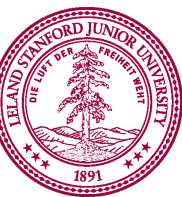


X	$(X - \mu)^2$
25 points	1056 points ²
80 points	506 points ²
50 points	56 points ²

...

$$E[(X - \mu)^2] = 52 \text{ points}^2$$

$$\text{Std}(X) = 7.2 \text{ points}$$



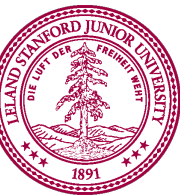
Variance

If X is a random variable with mean μ then the **variance** of X , denoted $\text{Var}(X)$, is:

$$\text{Var}(X) = E[(X - \mu)^2]$$

Variance is a formal definition of the **spread** of a random variable.

Also known as the 2nd **Central** Moment, or square of the Standard Deviation

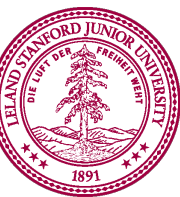


Standard Deviation?

$$\text{Std}(X) = \sqrt{\text{Var}(X)}$$

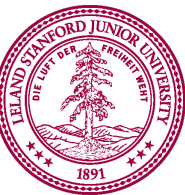
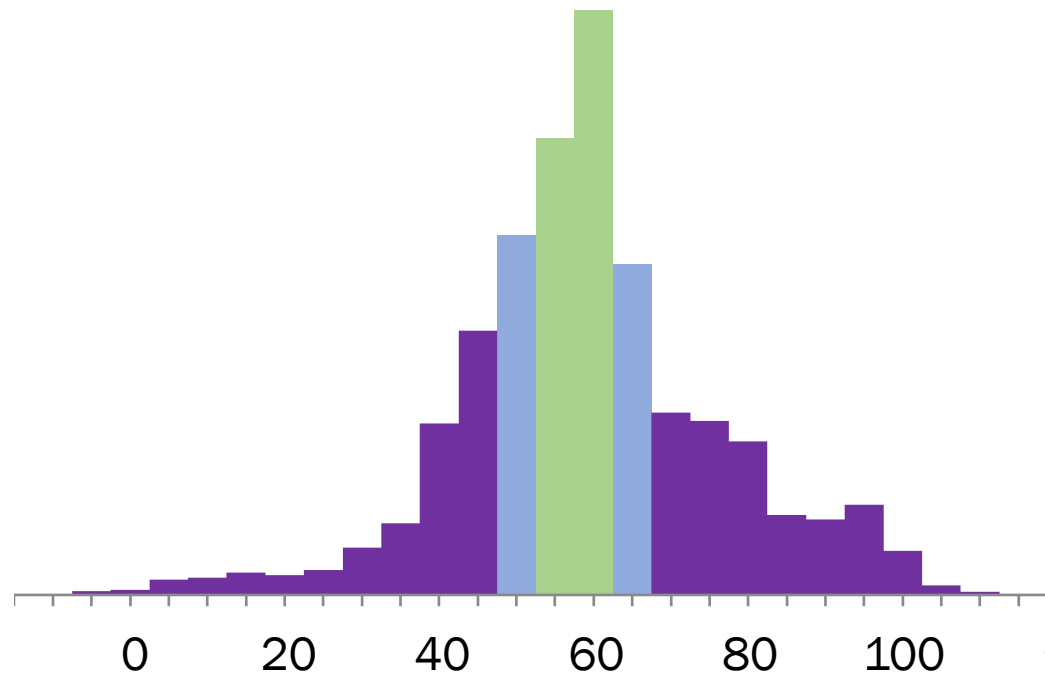
Units are in points

Units are in points squared





Normalized **histograms** are approximations of **probability mass functions**



Computing Variance

$$\begin{aligned}\text{Var}(X) &= E[(X - \mu)^2] \\ &= \sum_x (x - \mu)^2 p(x)\end{aligned}$$

Law of unconscious statistician

$$= \sum_x (x^2 - 2\mu x + \mu^2) p(x)$$

$$= \sum_x x^2 p(x) - 2\mu \sum_x x p(x) + \mu^2 \sum_x p(x)$$

$$= E[X^2] - 2\mu E[X] + \mu^2$$

Ladies and gentlemen, please welcome the 2nd moment!

$$= E[X^2] - 2\mu^2 + \mu^2$$

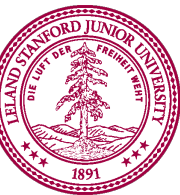
$$= E[X^2] - \mu^2$$

$$= E[X^2] - (E[X])^2$$

Notation

$$p(x) = P(X = x)$$

$$\mu = E[X]$$



How do you get $E[X^2]$?

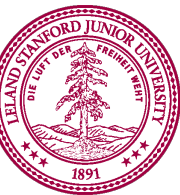
$$\text{Var}(X) = E[X^2] - E[X]^2$$

Unconscious statistician:

$$E[g(X)] = \sum_x g(x)P(X = x)$$

$E[X^2]$:

$$E[X^2] = \sum_x x^2 \cdot P(X = x)$$



Variance of a 6 Sided Dice

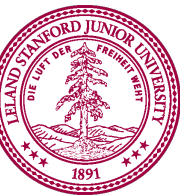
Let X = value on roll of 6 sided die

Recall that $E[X] = 7/2$

Compute $E[X^2]$

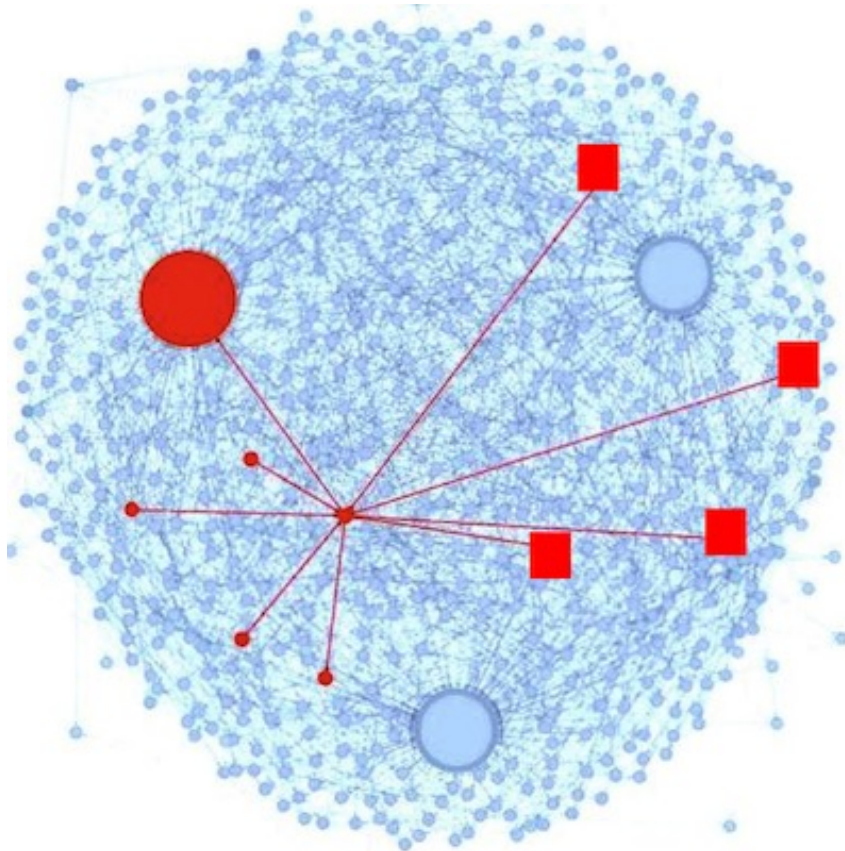
$$E[X^2] = (1^2)\frac{1}{6} + (2^2)\frac{1}{6} + (3^2)\frac{1}{6} + (4^2)\frac{1}{6} + (5^2)\frac{1}{6} + (6^2)\frac{1}{6} = \frac{91}{6}$$

$$\begin{aligned}\text{Var}(X) &= E[X^2] - (E[X])^2 \\ &= \frac{91}{6} - \left(\frac{7}{2}\right)^2 = \frac{35}{12}\end{aligned}$$



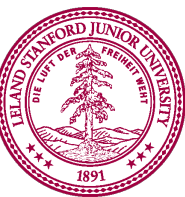
Is Peer Grading Accurate Enough?

Looking ahead



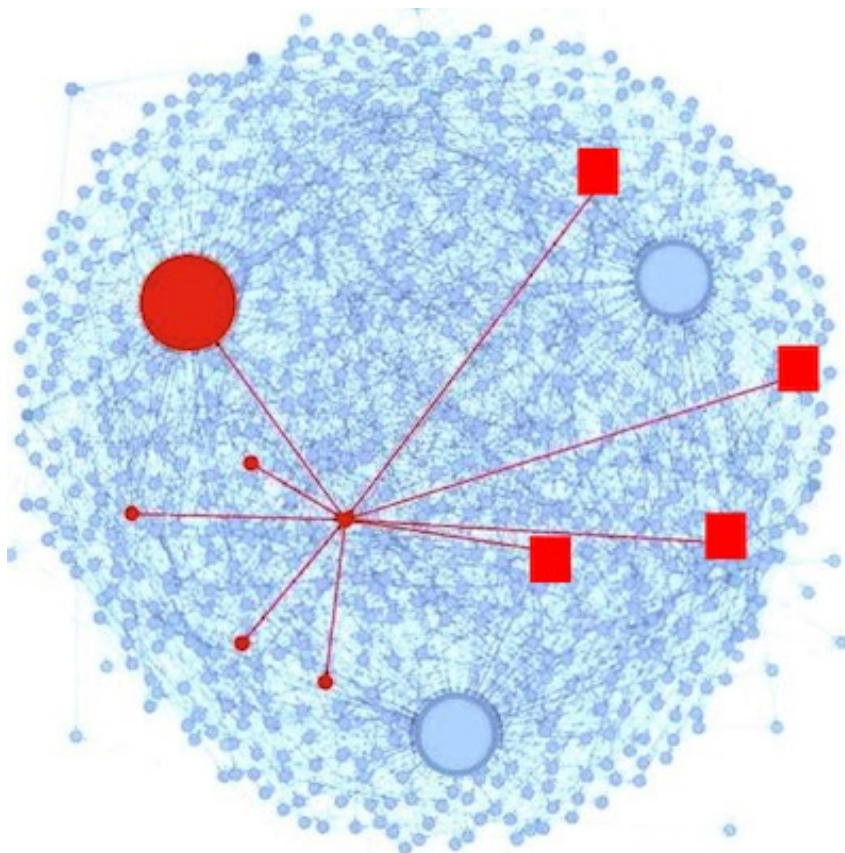
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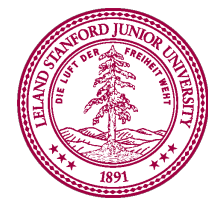


1. Defined random variables for:
 - True grade (s_i) for assignment i
 - Observed (z_i^j) score for assign i
 - Bias (b_j) for each grader j
 - Variance (r_j) for each grader j
2. Designed a probabilistic model that defined the distributions for all random variables

$$s_i \sim \text{Bin}(\text{points}, \theta)$$

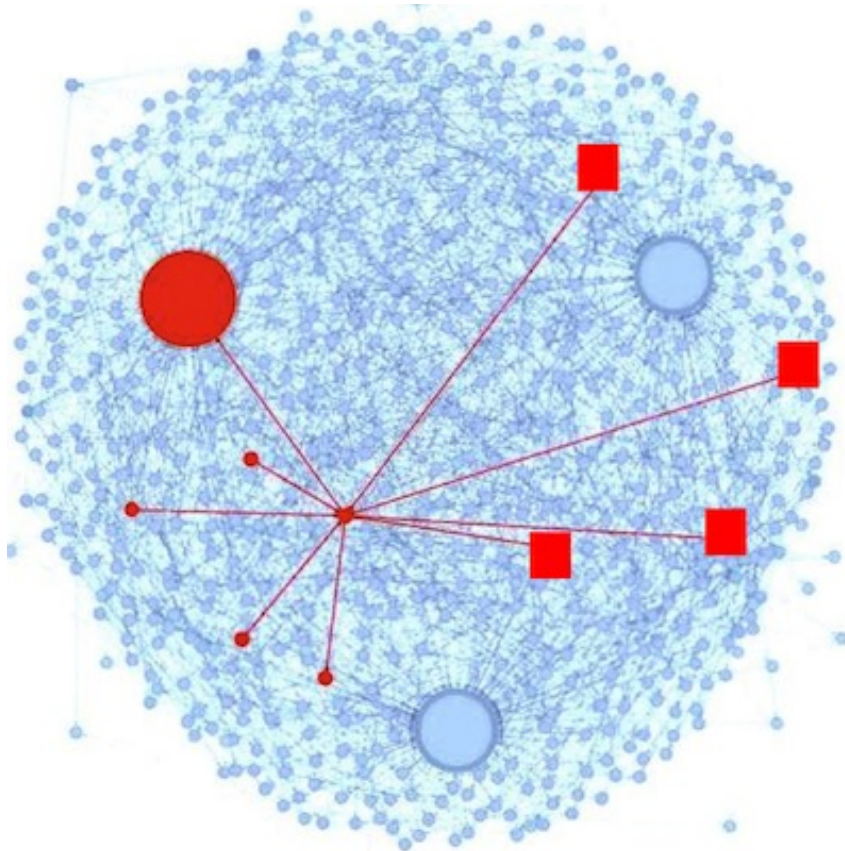
$$z_i^j \sim \mathcal{N}(\mu = s_i + b_j, \sigma = \sqrt{r_j})$$

Problem param
↙



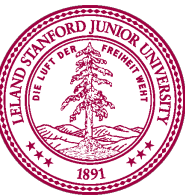
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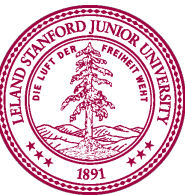
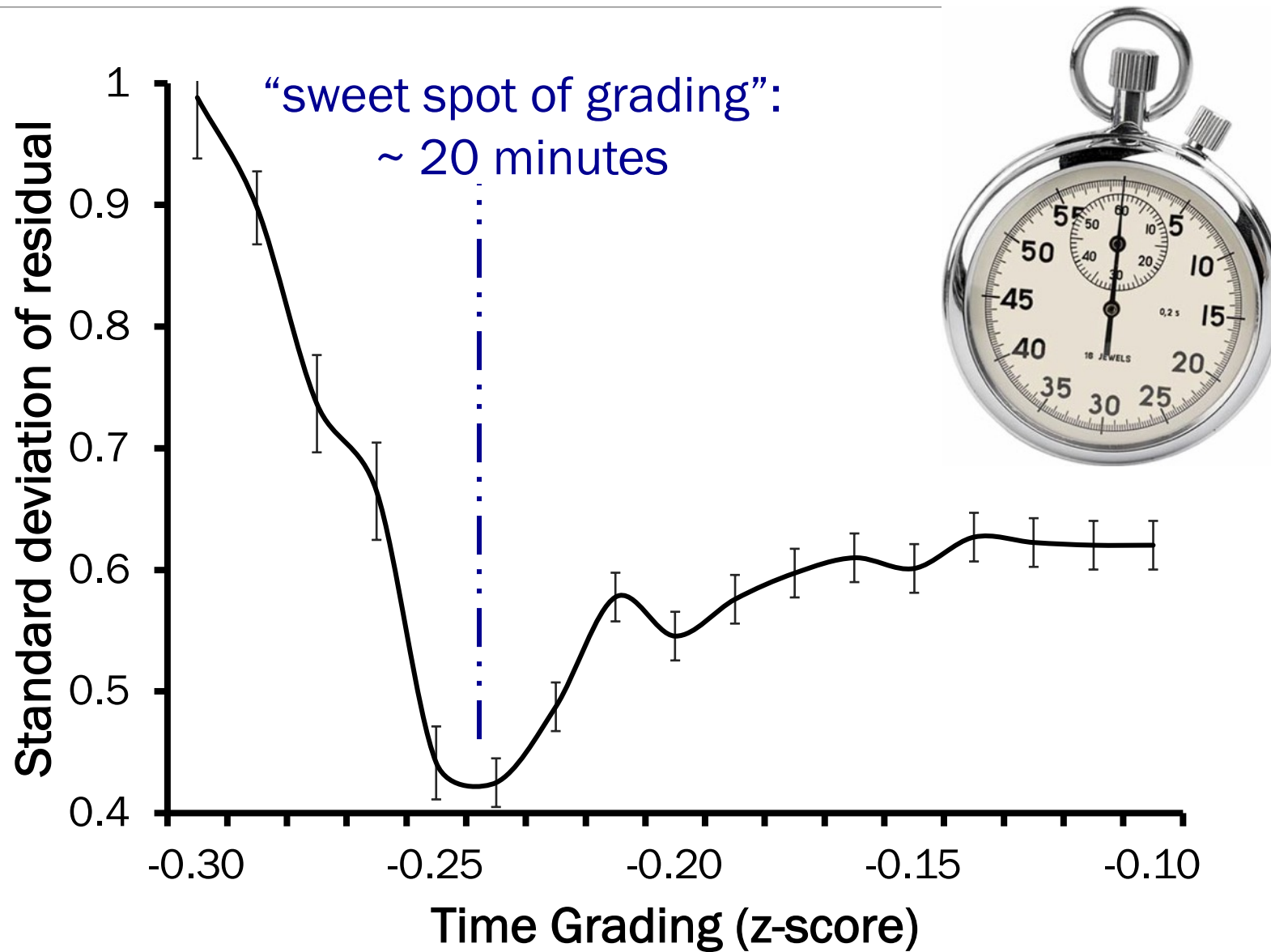


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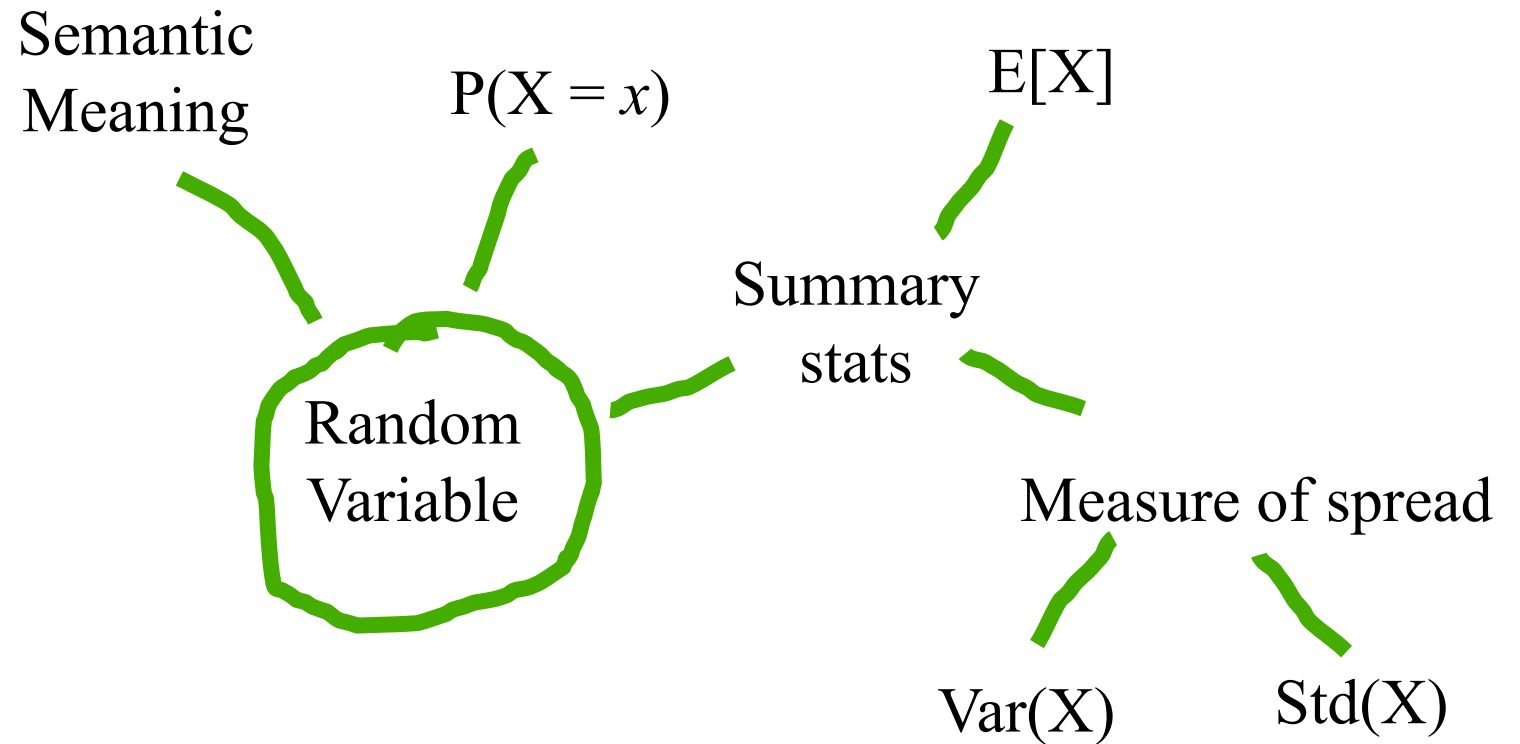
↑
Inference or Machine Learning



Grading Sweet Spot



Fundamental Properties of Random Variables



You Get So Much For Free!

Binomial Random Variable

Notation: $X \sim \text{Bin}(n, p)$

Description: Number of "successes" in n identical, independent experiments each with probability of success p .

Parameters: $n \in \{0, 1, \dots\}$, the number of experiments.
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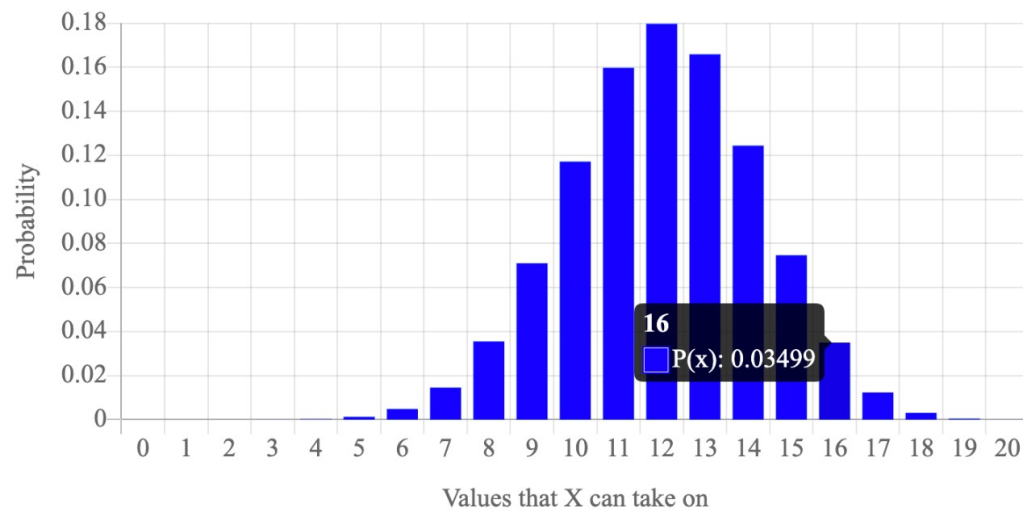
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Variance: $\text{Var}(X) = n \cdot p \cdot (1 - p)$

PMF graph:

Parameter n : Parameter p :



Bernoulli Random Variable

Notation: $X \sim \text{Bern}(p)$

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Parameters: p , the probability that $X = 1$.

Support: x is either 0 or 1

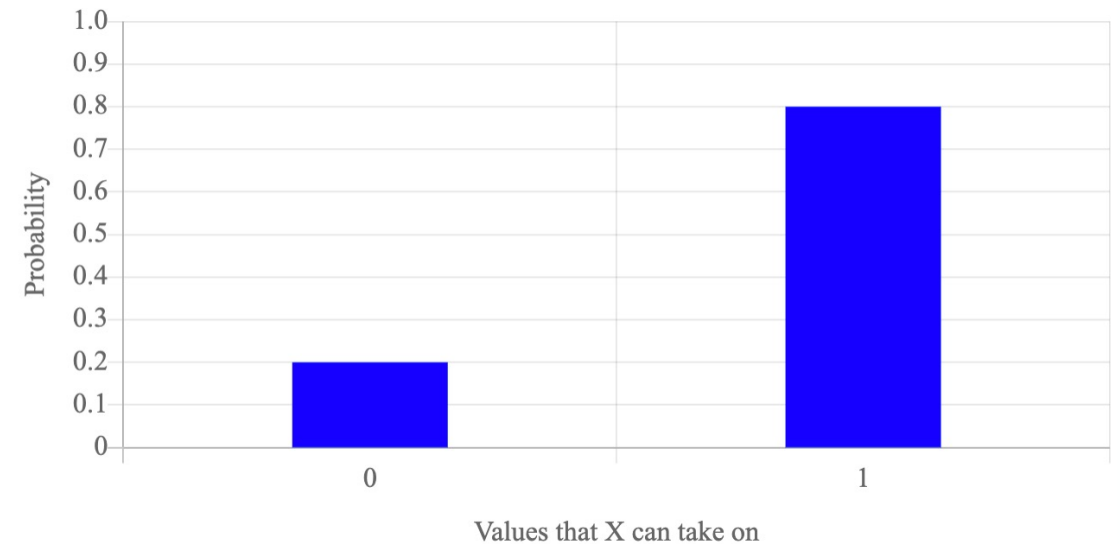
PMF equation: $\Pr(X = x) = \begin{cases} p & \text{if } x = 1 \\ 1 - p & \text{if } x = 0 \end{cases}$

Expectation: $E[X] = p$

Variance: $\text{Var}(X) = p(1 - p)$

PMF graph:

Parameter p :



Beyond CS109: Proof of Variance for a Binomial

$$\begin{aligned} E(X^2) &= \sum_{k \geq 0} k^2 \binom{n}{k} p^k q^{n-k} \\ &= \sum_{k=0}^n kn \binom{n-1}{k-1} p^k q^{n-k} \\ &= np \sum_{k=1}^n k \binom{n-1}{k-1} p^{k-1} q^{(n-1)-(k-1)} \\ &= np \sum_{j=0}^m (j+1) \binom{m}{j} p^j q^{m-j} \\ &= np \left(\sum_{j=0}^m j \binom{m}{j} p^j q^{m-j} + \sum_{j=0}^m \binom{m}{j} p^j q^{m-j} \right) \\ &= np \left(\sum_{j=0}^m m \binom{m-1}{j-1} p^j q^{m-j} + \sum_{j=0}^m \binom{m}{j} p^j q^{m-j} \right) \\ &= np \left((n-1)p \sum_{j=1}^m \binom{m-1}{j-1} p^{j-1} q^{(m-1)-(j-1)} + \sum_{j=0}^m \binom{m}{j} p^j q^{m-j} \right) \\ &= np \left((n-1)p(p+q)^{m-1} + (p+q)^m \right) \\ &= np \left((n-1)p + 1 \right) \\ &= n^2 p^2 + np(1-p) \end{aligned}$$

Definition of Binomial Distribution: $p + q = 1$

Factors of Binomial Coefficient: $k \binom{n}{k} = n \binom{n-1}{k-1}$

Change of limit: term is zero when $k - 1 = 0$

putting $j = k - 1, m = n - 1$

splitting sum up into two

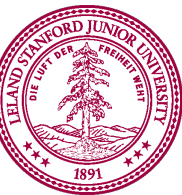
Factors of Binomial Coefficient: $j \binom{m}{j} = m \binom{m-1}{j-1}$

Change of limit: term is zero when $j - 1 = 0$

Binomial Theorem

as $p + q = 1$

by algebra

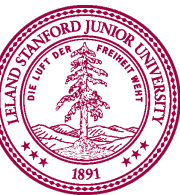
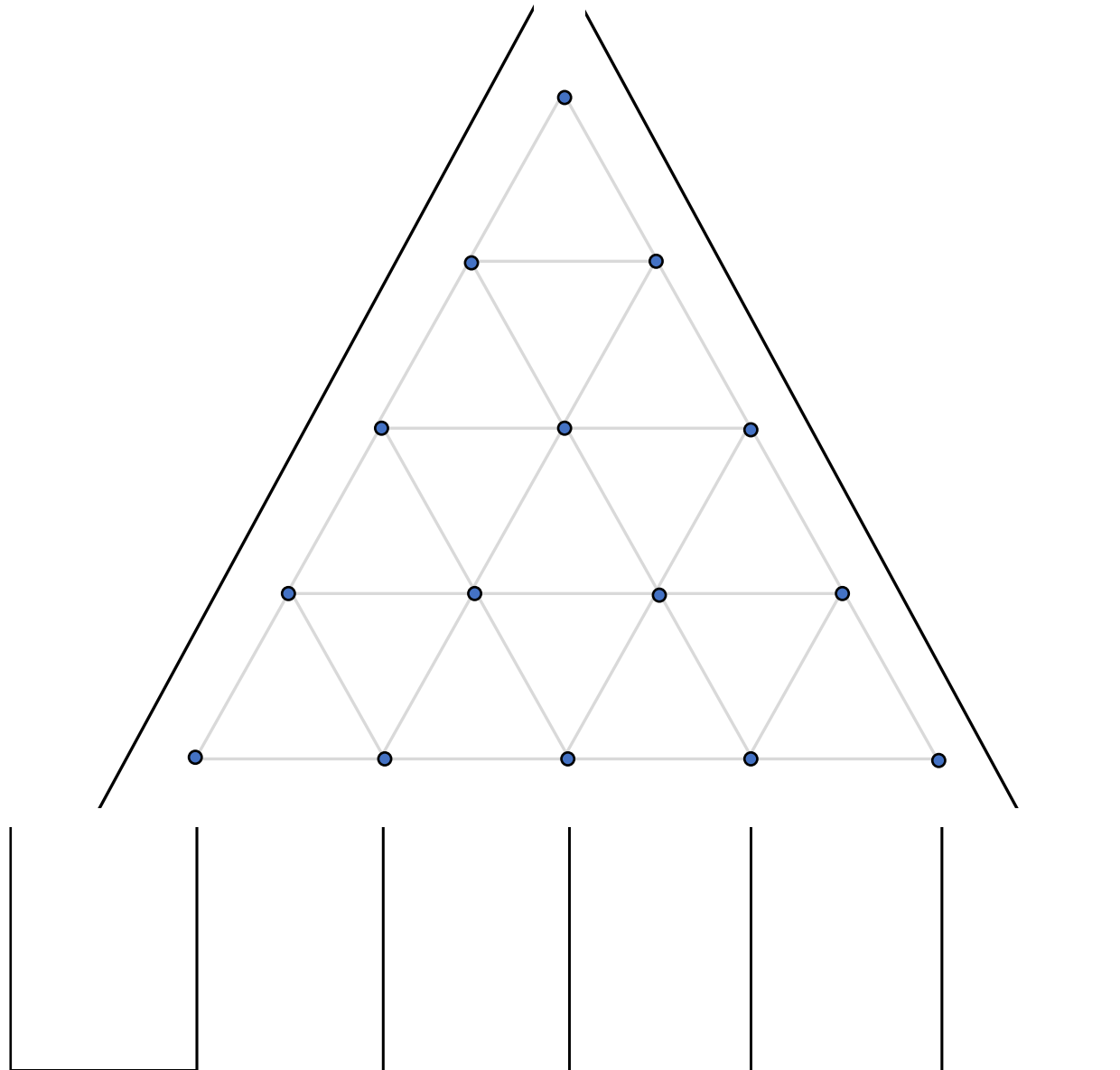


Voilà, c'est tout

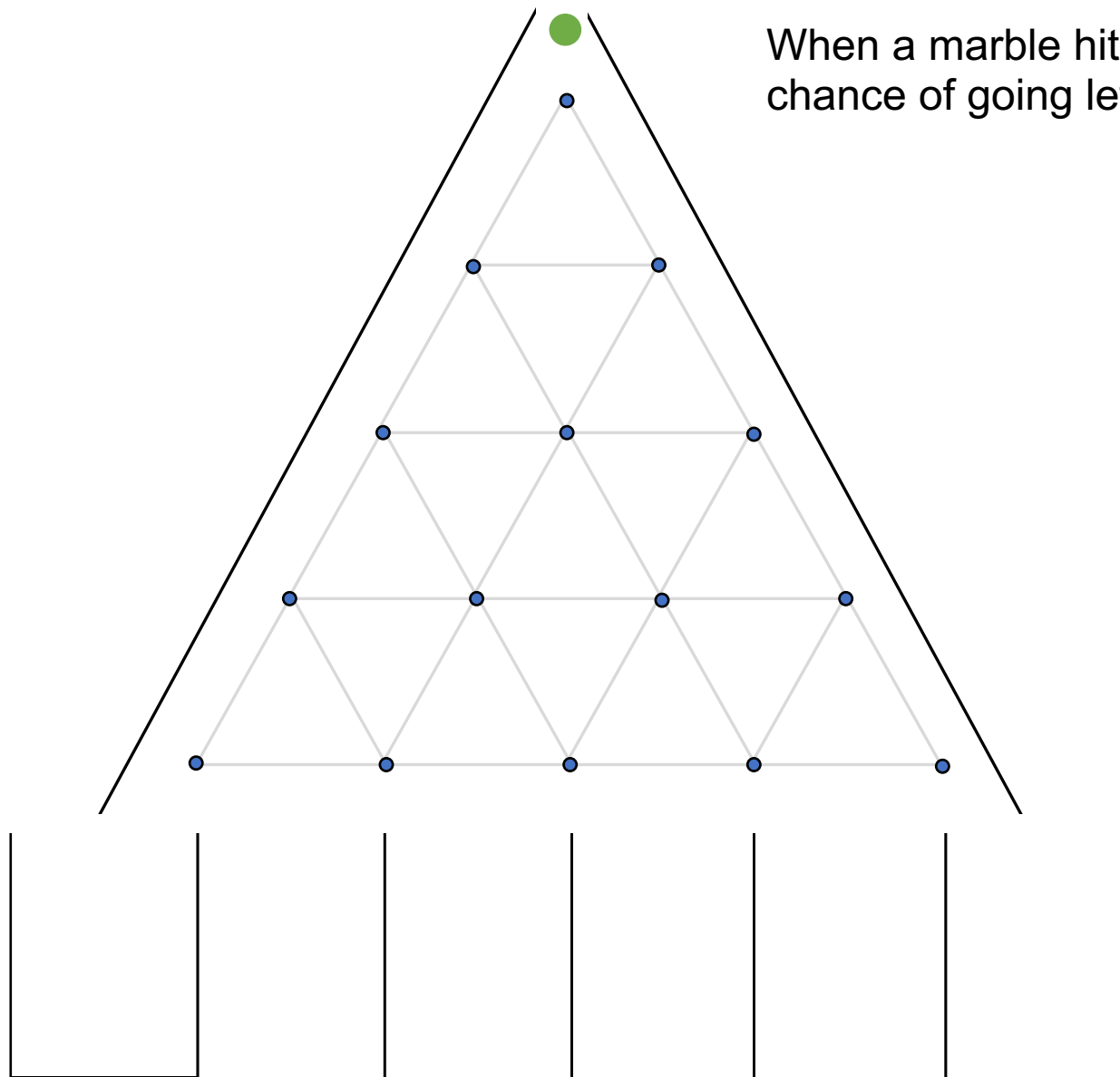


Extras

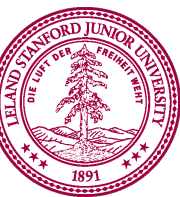
Galton Board



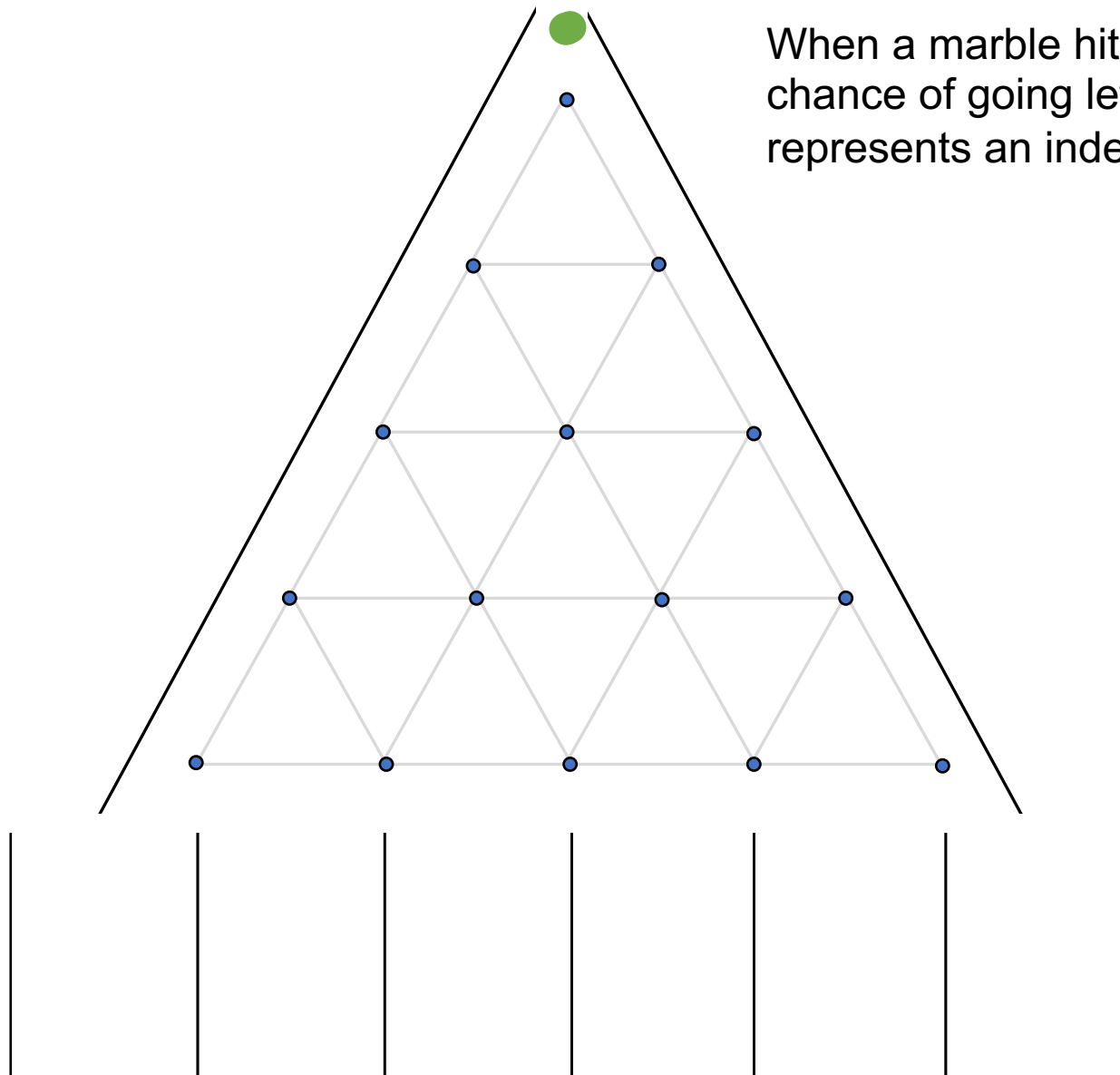
Galton Board



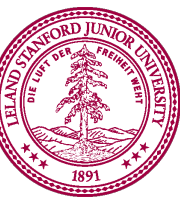
When a marble hits a pin, it has equal chance of going left or right.



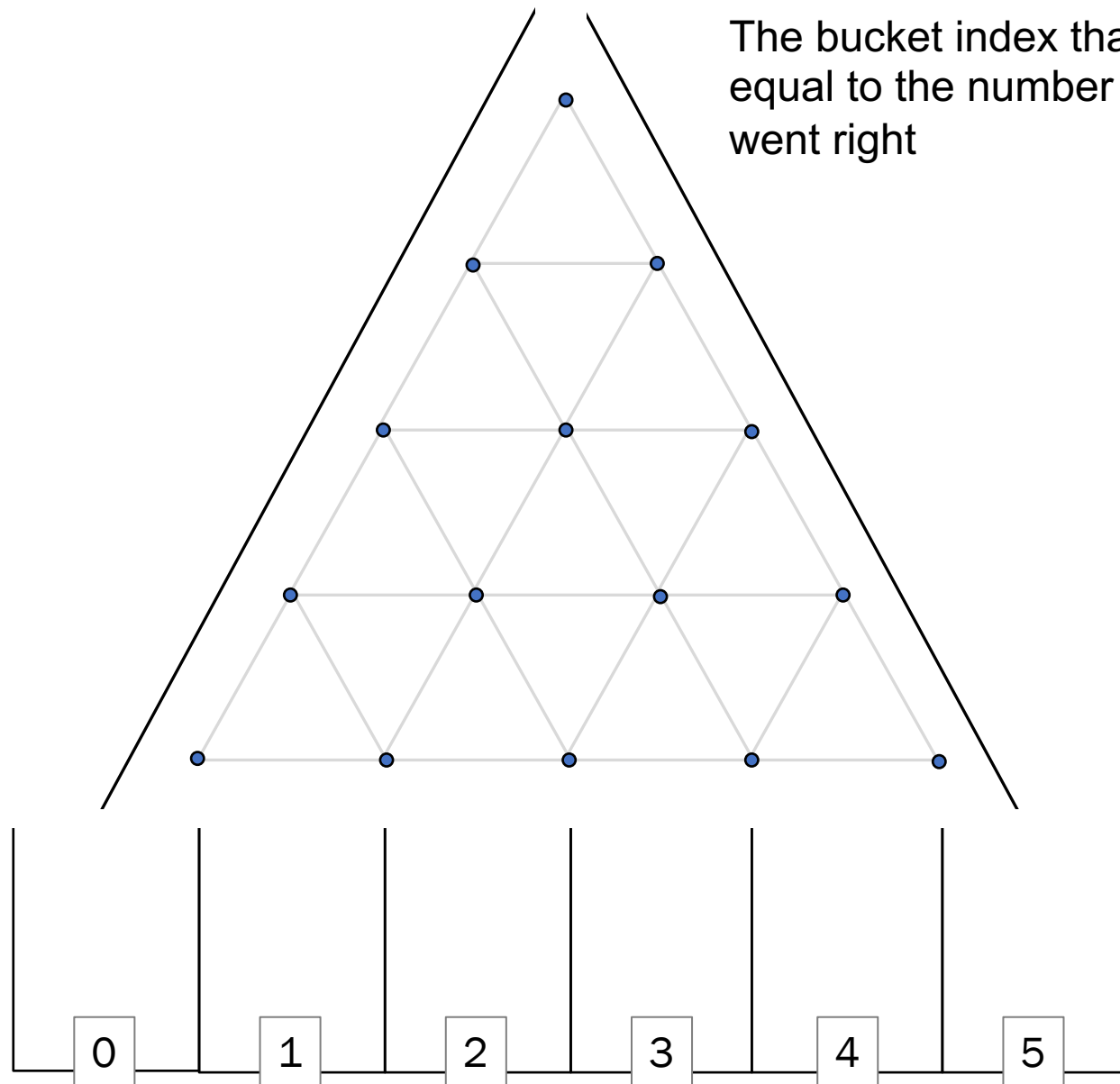
Galton Board



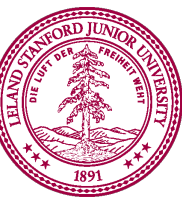
When a marble hits a pin, it has equal chance of going left or right. Each pin represents an independent event.



Galton Board

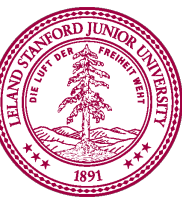
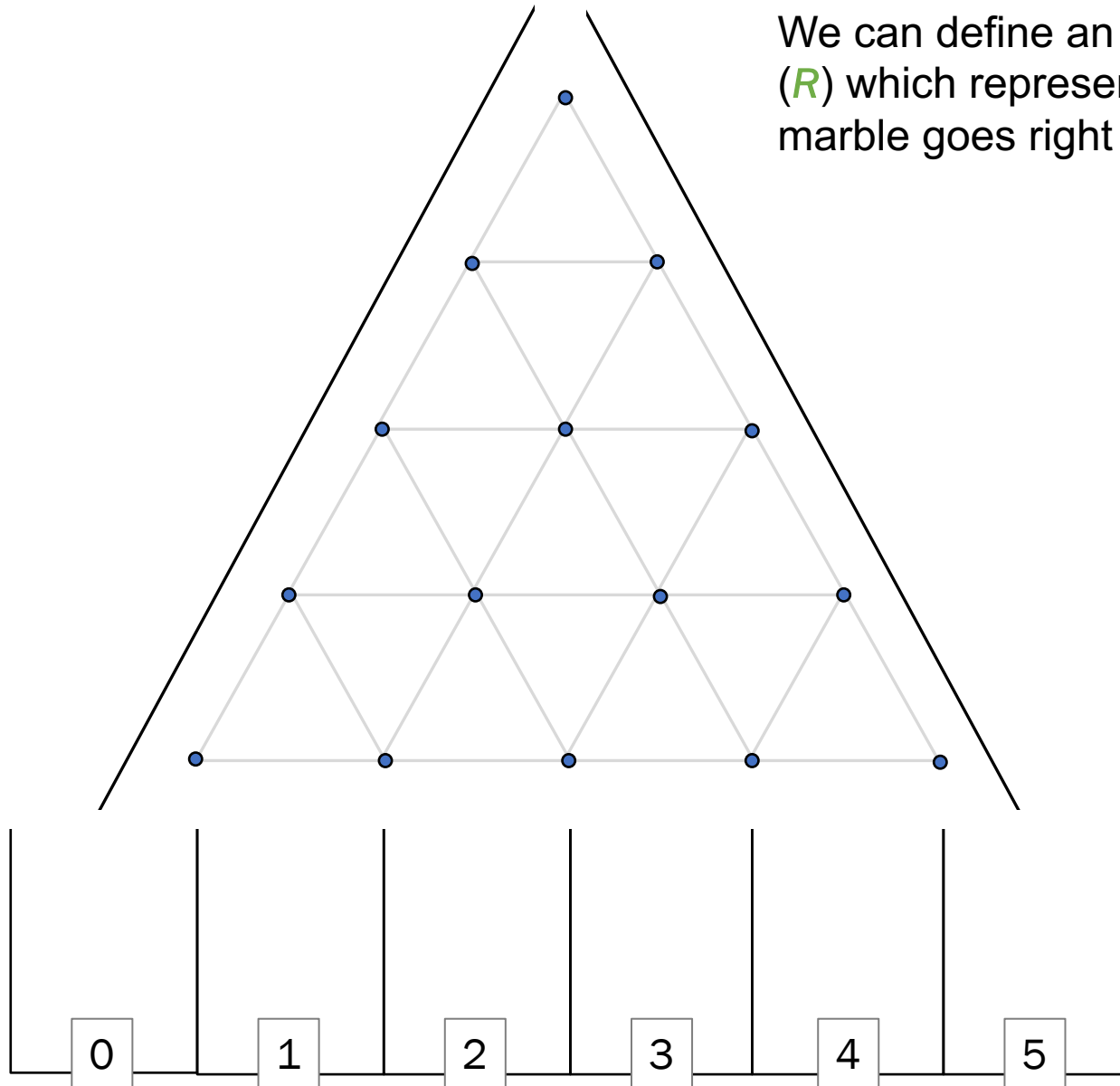


The bucket index that a marble lands in is equal to the number of times the marble went right



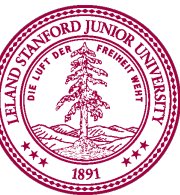
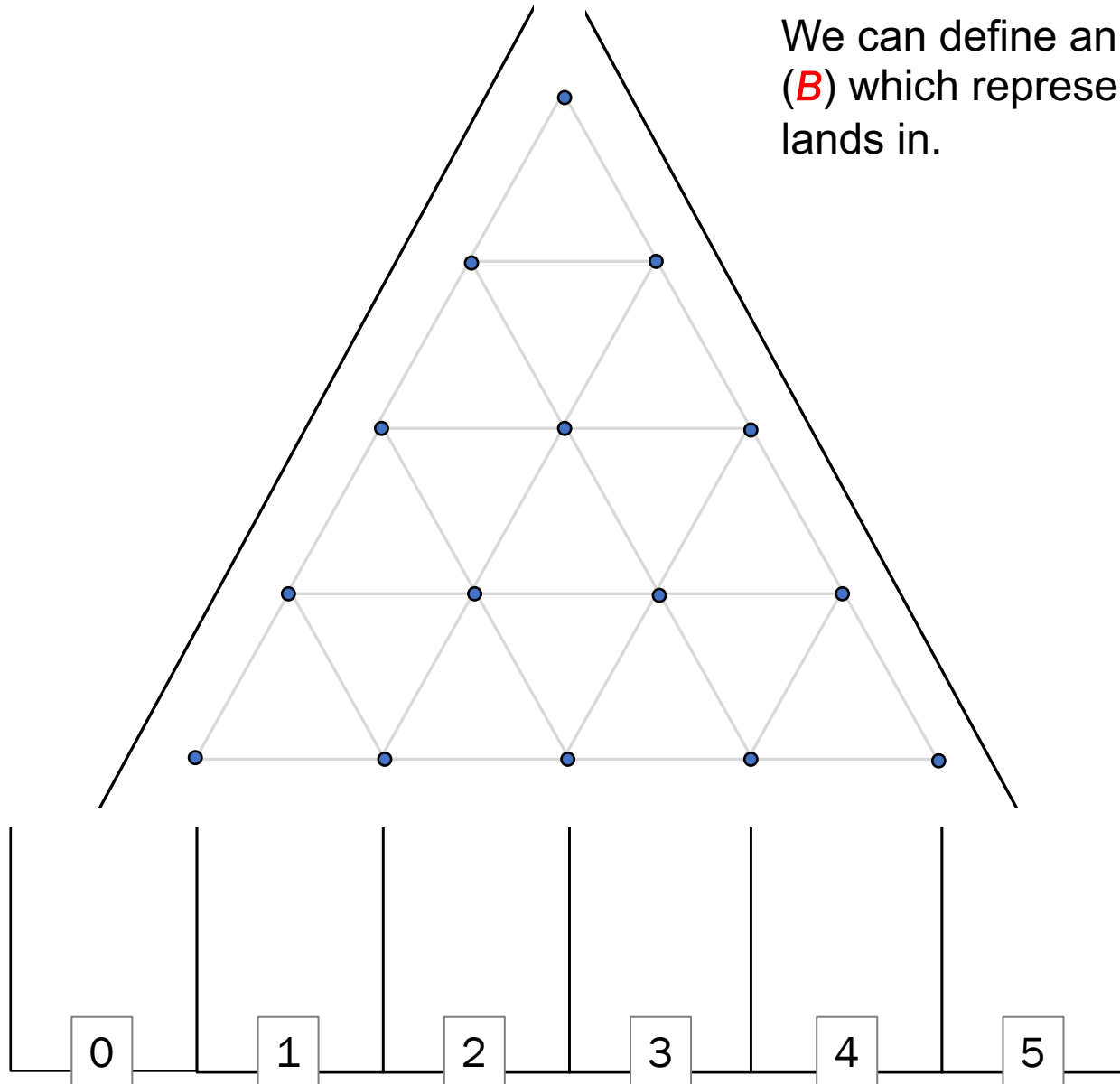
Galton Board

We can define an indicator random variable (R) which represents whether a particular marble goes right as a Bernoulli $R \sim \text{Ber}(0.5)$



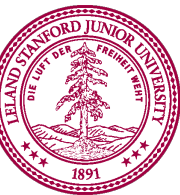
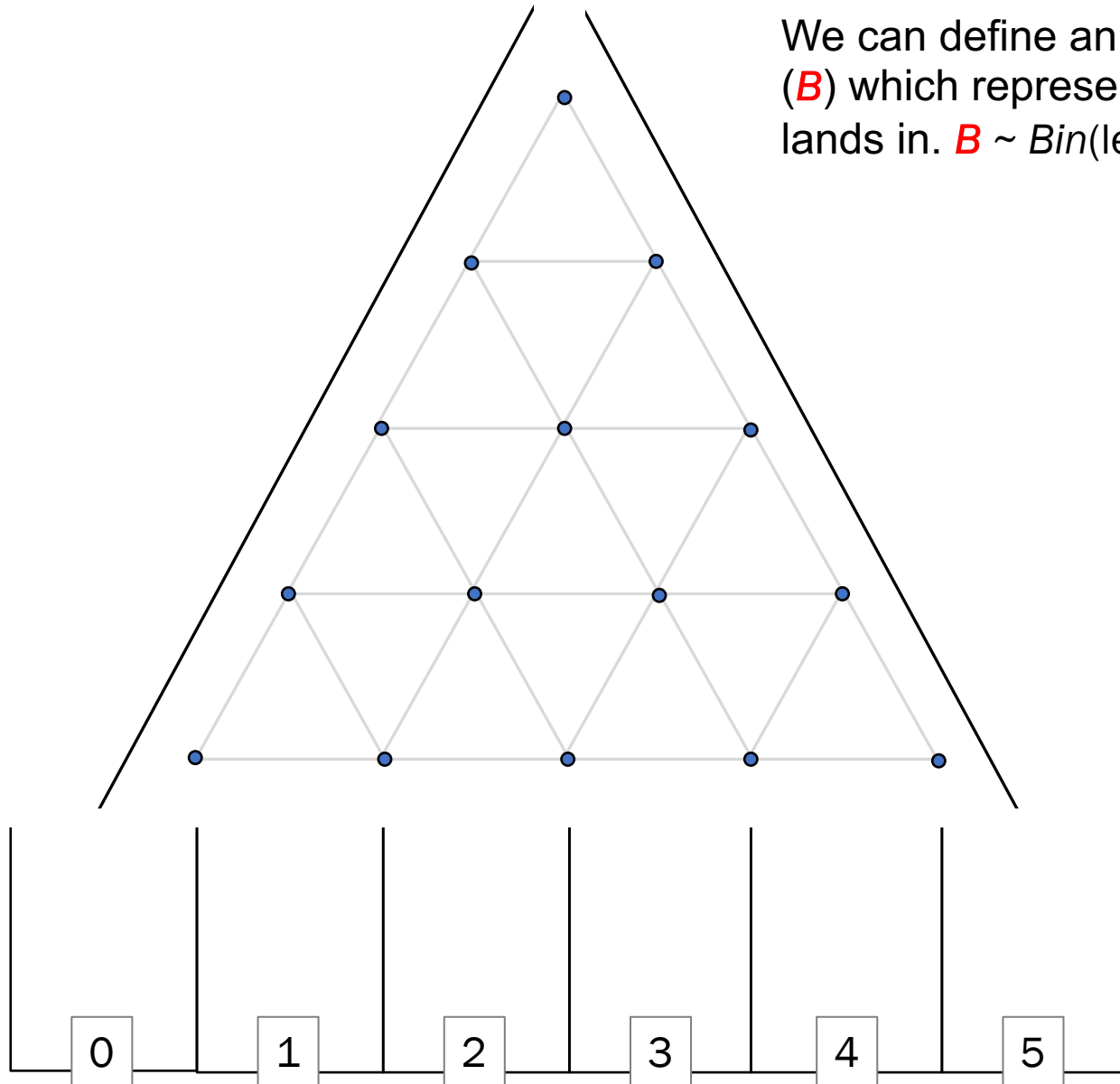
Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in.



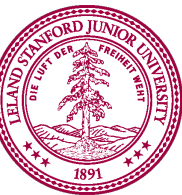
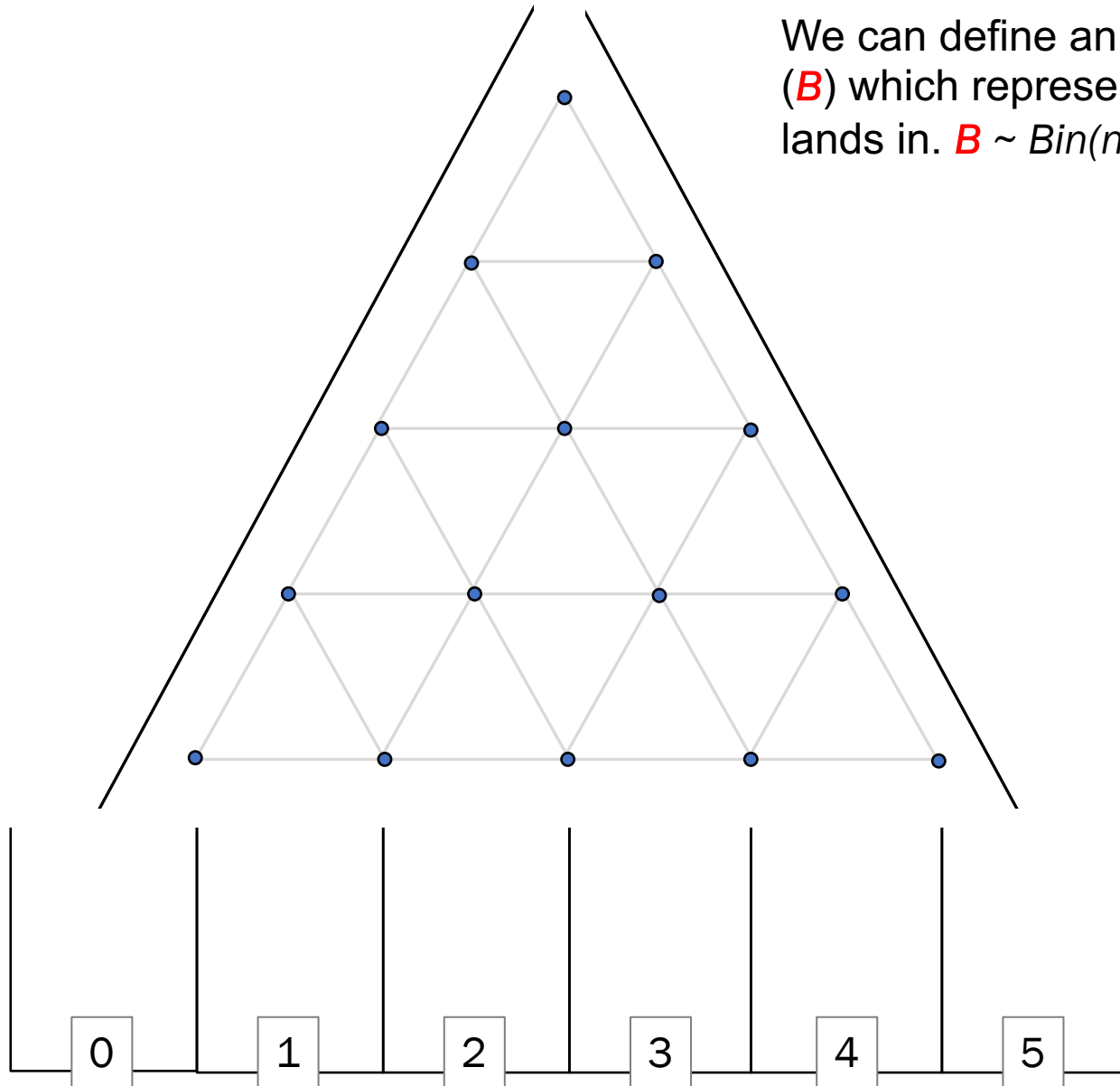
Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(\text{levels}, 0.5)$

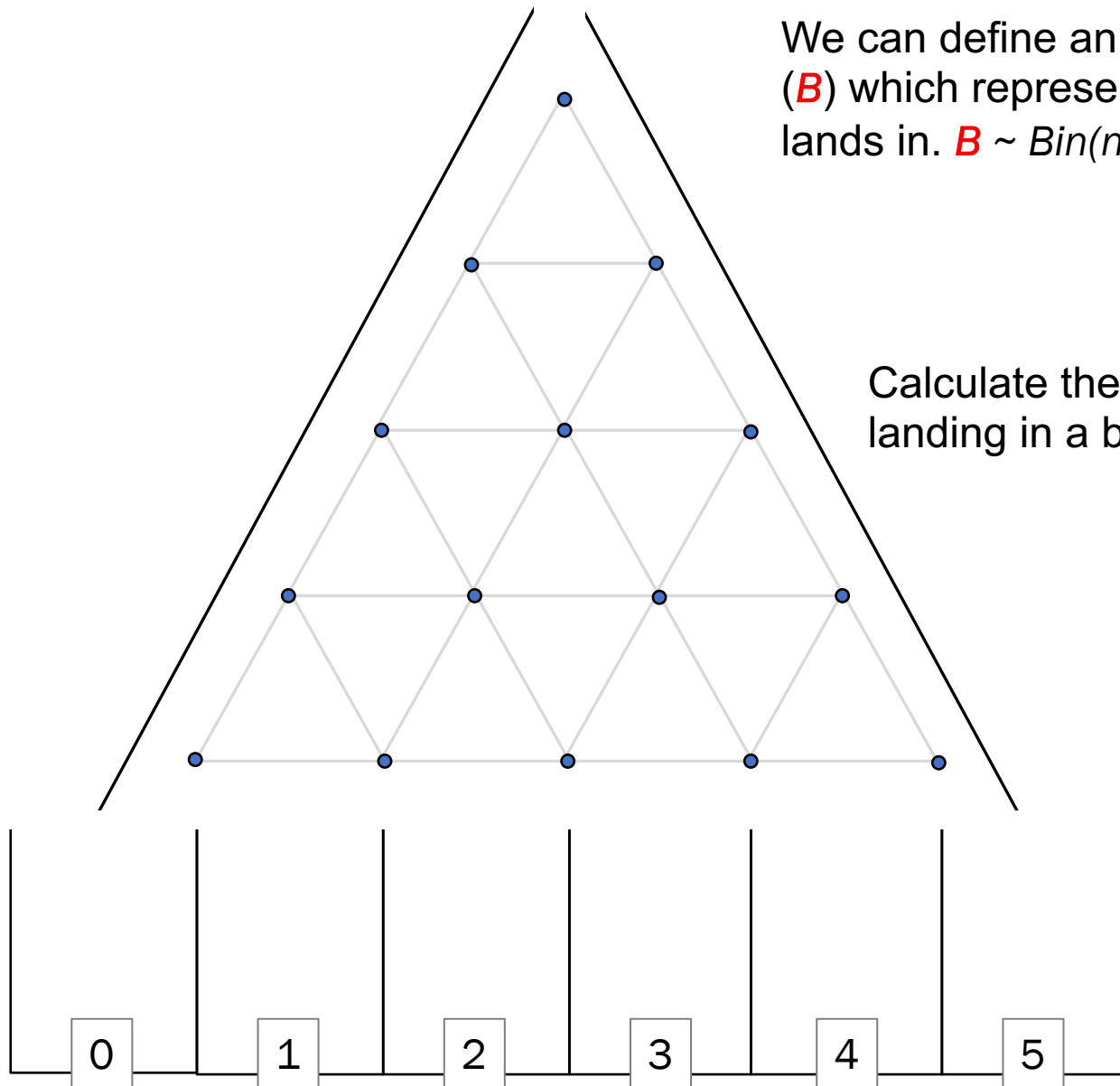


Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

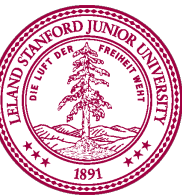


Galton Board

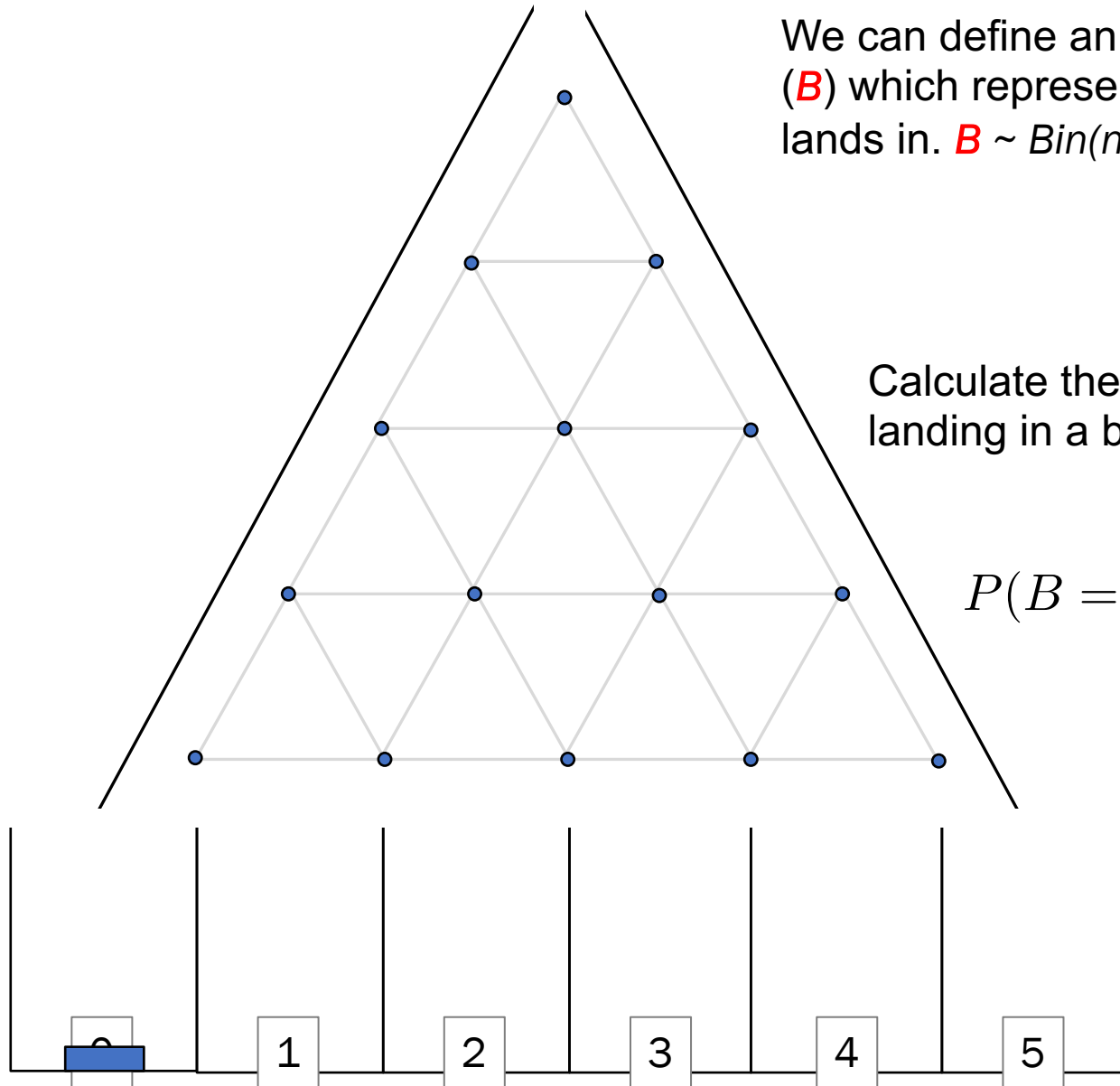


We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.



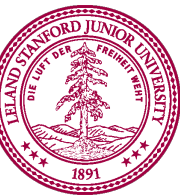
Galton Board



We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.

$$P(B = 0) = \binom{5}{0} \frac{1}{2}^5 \approx 0.03$$

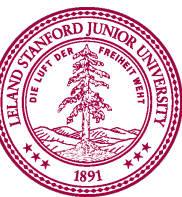
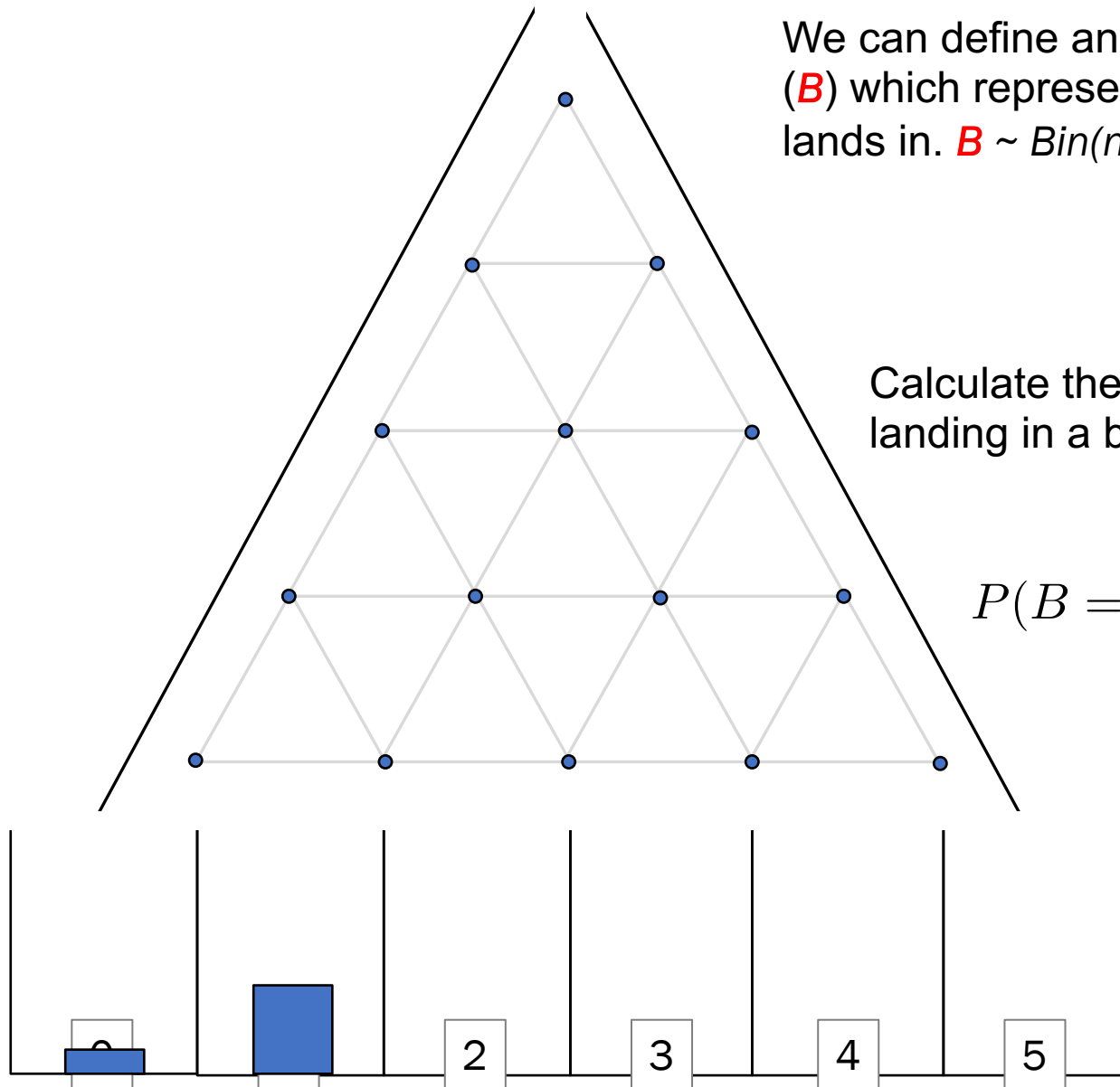


Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.

$$P(B = 1) = \binom{5}{1} \frac{1}{2}^5 \approx 0.16$$

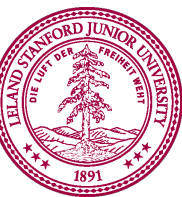
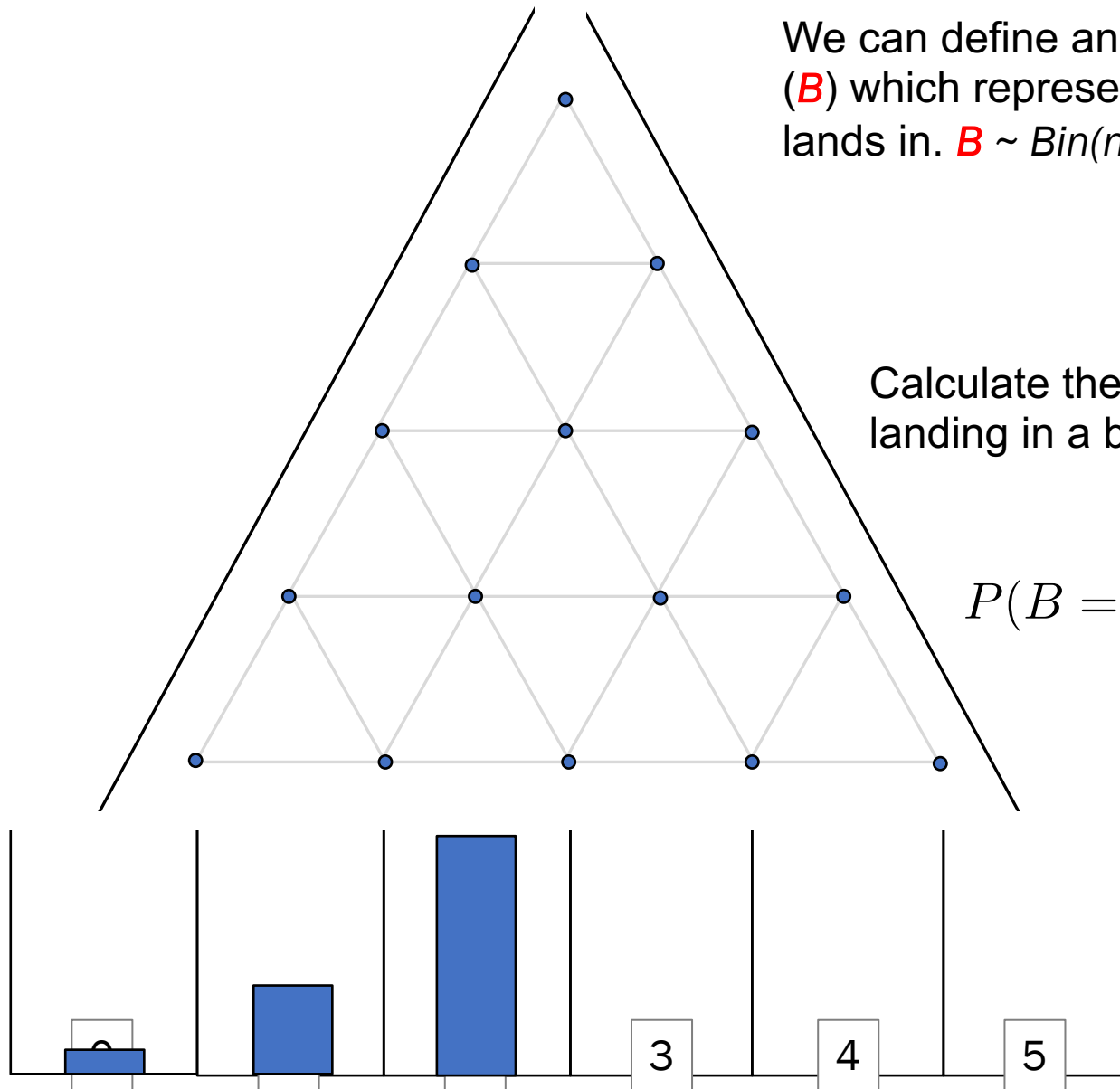


Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.

$$P(B = 2) = \binom{5}{2} \frac{1}{2^5} \approx 0.31$$

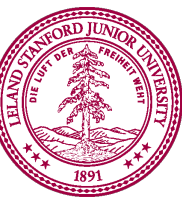
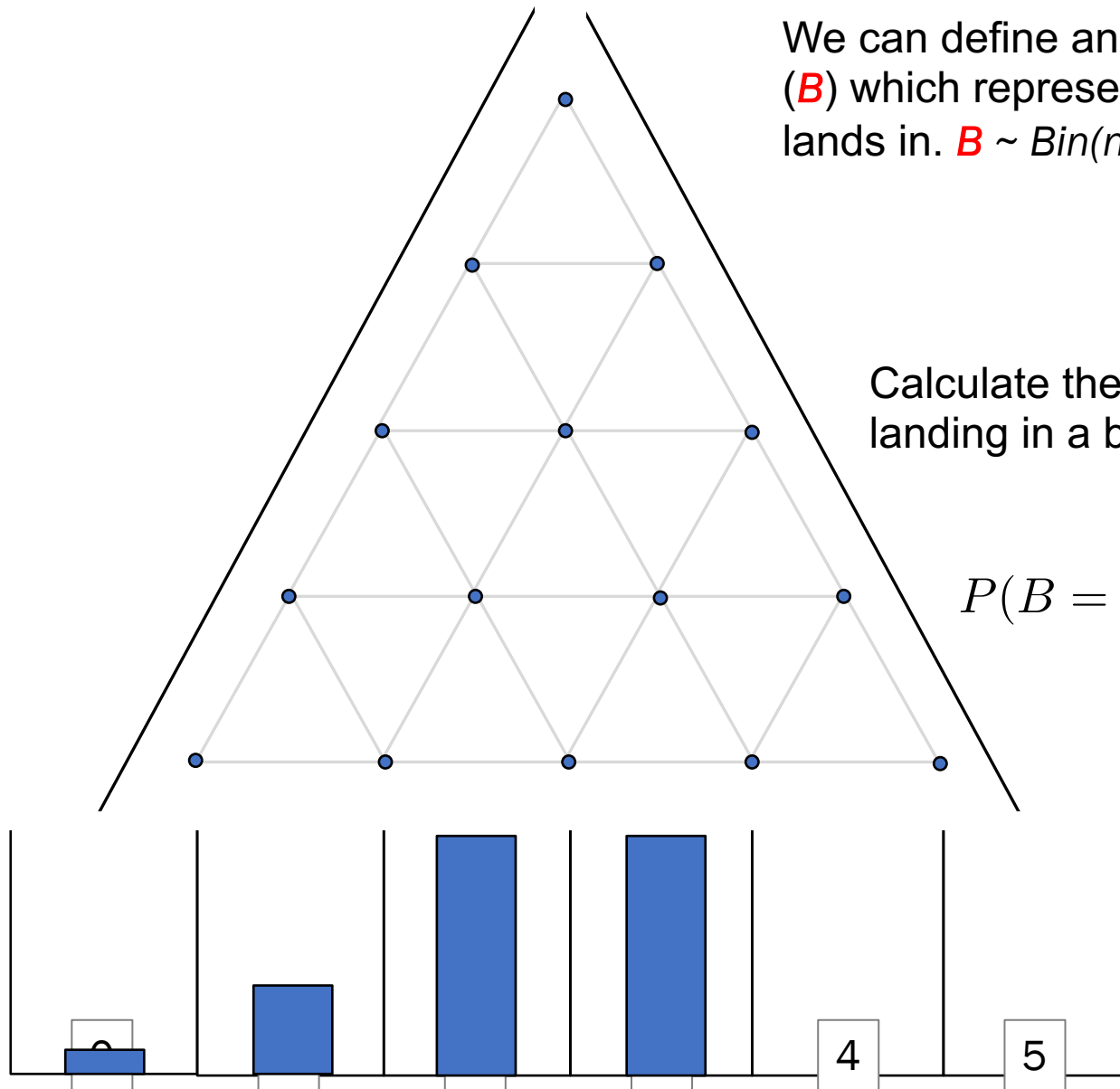


Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.

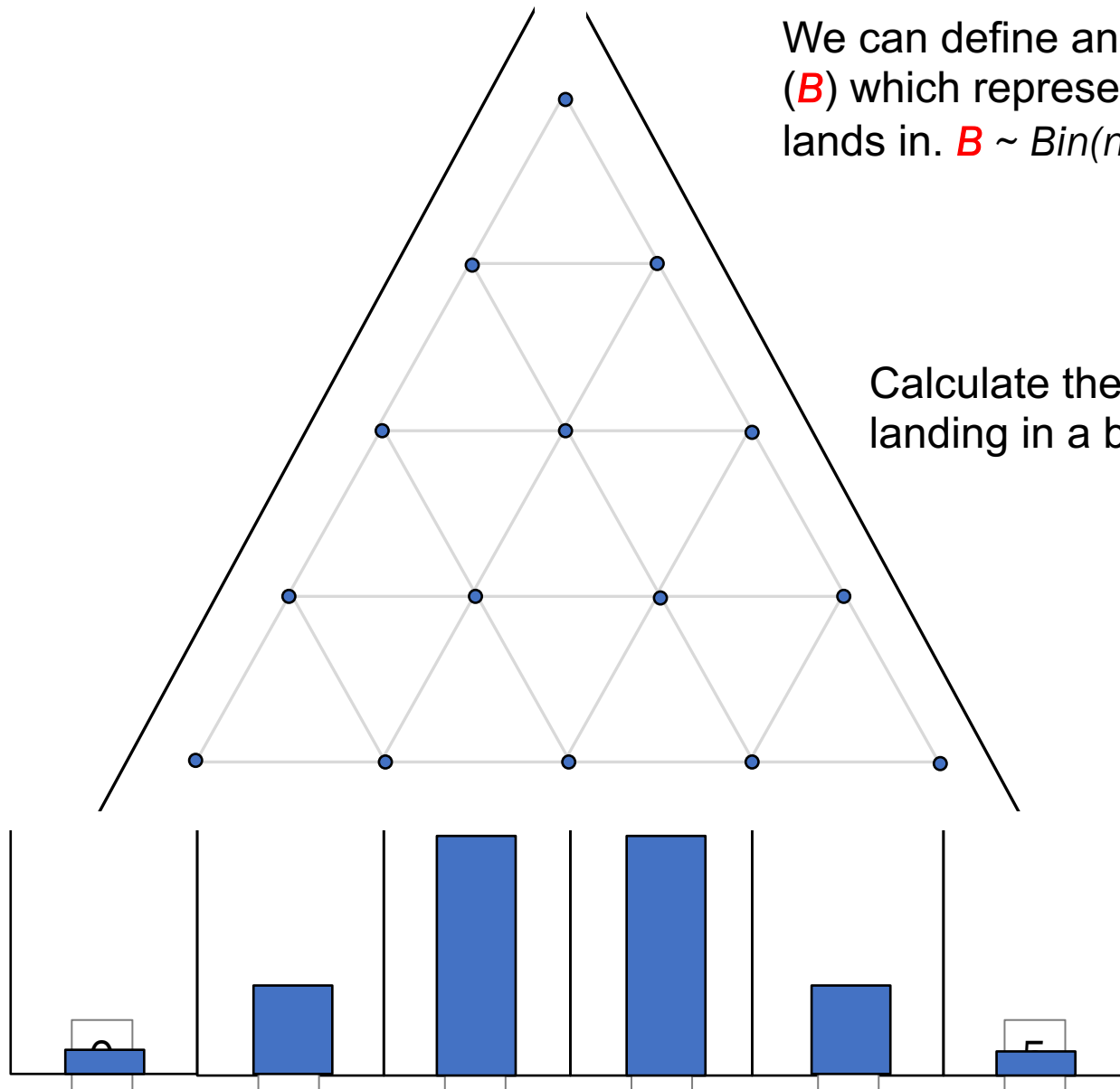
$$P(B = 3) = \binom{5}{2} \frac{1^5}{2^5} \approx 0.31$$



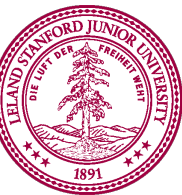
Galton Board

We can define an indicator random variable (B) which represents what bucket a marble lands in. $B \sim \text{Bin}(n = 5, p = 0.5)$

Calculate the probability of a marble landing in a bucket.



PMF





FROM CHAOS TO ORDER