

# Discrete Distributions

|               | Counting # of Successes |  |  |                                     | Counting # of Trials   |                                     |
|---------------|-------------------------|--|--|-------------------------------------|------------------------|-------------------------------------|
| Distribution  | $Ber(p)$                | $Bin(n, p)$  | $HG(N, n, M)$  | $Poi(\lambda)$                      | $Geo(p)$               | $NB(r, p)$                          |
| Approximation |                         | If $n > 100$ , $p < 0.01$<br>$\rightarrow Poi(\lambda = np)$ | If $N > 20n$<br>$\rightarrow Bin\left(n, p = \frac{M}{N}\right)$ |                                     |                        |                                     |
| Key Words     | 1 trial                 | Independent<br>With Replacement                              | Population<br>Without Replacement                                | Average<br>Rate                     | Until<br>First Success | Until<br>r Successes                |
| Support       | 0,1                     | 0, 1, ..., n   | 0, 1, ..., n   | 0, 1, ...                           | 1, 2 ...               | r, r+1, r+2 ...                     |
| $P(X = a)$    | $p^a(1-p)^{(1-a)}$      | $\binom{n}{a} p^a(1-p)^{(n-a)}$                              | $\frac{\binom{M}{a} \binom{N-M}{n-a}}{\binom{N}{n}}$             | $\frac{e^{-\lambda} \lambda^a}{a!}$ | $p(1-p)^{a-1}$         | $\binom{a-1}{r-1} p^r(1-p)^{(a-r)}$ |
| $E(X)$        | $p$                     | $np$   | $np$<br>Where $p = \frac{M}{N}$                                  | $\lambda$                           | $\frac{1}{p}$          | $\frac{r}{p}$                       |
| $Var(X)$      | $p(1-p)$                | $np(1-p)$  | $\frac{N-n}{N-1} np(1-p)$  | $\lambda$                           | $\frac{1-p}{p^2}$      | $\frac{r(1-p)}{p^2}$                |