

## WMS5 § 3.5 Geometric Probability Distribution

### Variability of the No. of Trials to First "Success" : The Geometric Probability Distribution

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#### What it is

The probability...	that the first "positive" will occur at the ..
$p_1$	1st trial
$p_2$	2nd trial
..	..
$p_y$	y-th trial
...	...

if each trial is an independent binary trial with same probability of a "positive" from trial to trial

#### How it arises

"waiting times" where prob(positive) does not change with trial no.

e.g. how long plates and cups "survive" in cafeteria  
(cause of "death" is external -- accidental)

e.g. Russian Roulette ??

"how long" until find a "positive" when sequentially sampling from a population with a binary trait

[if population is large, whether one "replaces" the sampled person does not materially alter the probability of a "positive" on the next trial]

#### "Close but not exactly geometric"

First ace; First birthday duplicate;  
no replacement-> prob("positive") change from trial to trial

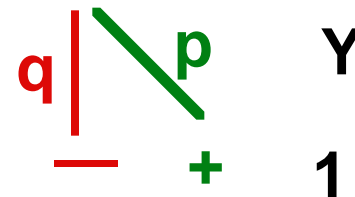
#### Not even Close

age at which person dies  
prob(dying in next year) changes rapidly with age

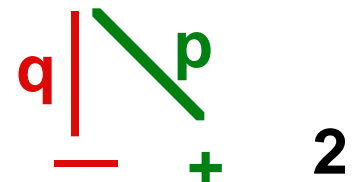
???

Number of tries until pass course/exam

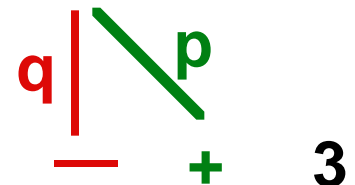
### "TREE" for Geometric Probability Distribution



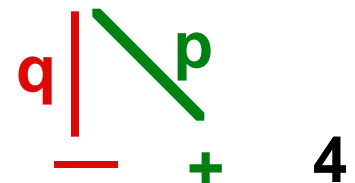
$$q = 1 - p$$



$$E(Y) = 1 / p$$



$$V(Y) = q / p^2$$



... ..

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$$\text{Prob}( Y = y ) = q^{y-1} p$$