B. Sc. Part – I Semester – II DSC-IV

(DISCRETE PROBABILITY DISTRIBUTIONS)

Theory: 30 hrs. Marks -50 (Credits: 02)

Course Outcomes: The students will acquire knowledge of

- i. One point, Two point and Bernoulli distributions,
- ii. Discrete uniform, Binomial and Hypergeometric distributions,
- iii. Poisson, Geometric and Negative binomial distributions.
- iv. Applications of these distributions in real-life situations.

Unit 1: (15 hrs.)

- 1.1 Some standard discrete distributions on finite sample space-I:
 - · One point distribution: p. m. f., mean and variance,
 - Two point distribution: p. m. f., mean and variance,
 - Bernoulli distribution: p. m. f., p. g. f., mean, variance.
 - Discrete Uniform Distribution: p. m. f., mean and variance.
- 1.2 Some standard discrete distributions on finite sample space-II:
 - Binomial Distribution: Genesis of the distribution, Binomial random variable, p. m. f. with parameters (n, p), recurrence relation for obtaining successive probabilities, mean, variance and mode of the distribution; skewness, p. g. f., Additive property of binomial variates; distribution of sum of independent and identically distributed Bernoulli variables, numerical problems.
 - Hypergeometric Distribution: Genesis of the distribution, p. m. f. with parameters (N, M, n),
 Computation of probability of different events, recurrence relation for successive probabilities,

mean and variance of distribution assuming $n \le N - M \le M$, Approximation of Hypergeometric to binomial distribution (Statement only), numerical problems.

Unit 2: Some standard discrete probability distributions on countable infinite sample space: (15 hrs)

2.1 Poisson distribution: Genesis of the distribution; probability mass function (p. m. f.) of Poisson distribution with parameter λ, mean, variance, probability generating function (p. g. f.); Recurrence relation for obtaining successive probabilities; Additive property of Poisson distribution; Poisson distribution as a limiting case of Binomial distribution (Statement Only); numerical problems.

2.2 Geometric and Negative Binomial distributions:

- Geometric Distribution: Genesis of the distribution, probability mass function (p. m. f.) of Geometric distribution with parameter p, mean and variance, cumulative distribution function (c. d. f.), probability generating function (p. g. f.); Lack of memory property; numerical problems.
- Negative Binomial Distribution: Genesis of the distribution, probability mass function (p. m. f.) of Negative binomial distribution with parameters (k, p). Geometric distribution as a particular case of Negative binomial distribution; mean, variance and p. g. f.; recurrence relation for obtaining successive probabilities; numerical problems.

Books Recommended:

- Gupta S. C. & Kapoor V.K.: Fundamentals of Mathematical Statistics. Sultan Chand & sons, New Delhi.
- Goon, A.M., Gupta M.K. and Dasgupta B: Fundamentals of Statistics Vol. I and Vol. II World Press, Calcutta.
- Hogg R. V. and Criag A.T.: Introduction to Mathematical Statistics (Third edition), Macmillan Publishing, New York.
- 4. Mood A.M., Graybill F.A.: Introduction to theory of Statistics.
- 5. Boes D.C. Tata, McGraw Hill, New Delhi. (Third Edition)
- Parimal Mukhopadhyaya: An Introduction to the Theory of Probability. World Scientific Publishing.
- Walpole R.E. & Mayer R.H.: Probability & Statistics, MacMillan Publishing Co. Inc, New York.