


1.3.8 Let X and Y be independent binomial random variables having parameters (N, p) and (M, p) , respectively. Let $Z = X + Y$.

- (a) Argue that Z has a binomial distribution with parameters $(N + M, p)$ by writing X and Y as appropriate sums of Bernoulli random variables.
- (b) Validate the result in (a) by evaluating the necessary convolution.

$$c(n) = \begin{cases} \sum_{k=0}^n \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & 0 \leq n \leq M \\ \sum_{k=n-M}^n \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & M+1 \leq n \leq N \\ \sum_{k=n-M}^N \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & N+1 \leq n \leq M+N \end{cases}$$

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

where $\ell = \begin{cases} 0 & 0 \leq n \leq M \\ n-M & M+1 \leq n \leq N+M \end{cases}$



Advanced Probability Problems And Solutions

Jianjun Gao



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