


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 Theory

Marcel A. Müller



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1. Understanding the eBook Advanced Probability Theory
 - The Rise of Digital Reading Advanced Probability Theory
 - Advantages of eBooks Over Traditional Books
2. Identifying Advanced Probability Theory
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Advanced Probability Theory
 - User-Friendly Interface
4. Exploring eBook Recommendations from Advanced Probability Theory
 - Personalized Recommendations
 - Advanced Probability Theory User Reviews and Ratings
 - Advanced Probability Theory and Bestseller Lists
5. Accessing Advanced Probability Theory Free and Paid eBooks
 - Advanced Probability Theory Public Domain eBooks
 - Advanced Probability Theory eBook Subscription Services

- Advanced Probability Theory Budget-Friendly Options
- 6. Navigating Advanced Probability Theory eBook Formats
 - ePub, PDF, MOBI, and More
 - Advanced Probability Theory Compatibility with Devices
 - Advanced Probability Theory Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Advanced Probability Theory
 - Highlighting and Note-Taking Advanced Probability Theory
 - Interactive Elements Advanced Probability Theory
- 8. Staying Engaged with Advanced Probability Theory
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Advanced Probability Theory
- 9. Balancing eBooks and Physical Books Advanced Probability Theory
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Advanced Probability Theory
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Advanced Probability Theory
 - Setting Reading Goals Advanced Probability Theory
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Advanced Probability Theory
 - Fact-Checking eBook Content of Advanced Probability Theory
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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