

Statistics - Negative Binomial Distribution

Negative binomial distribution is a probability distribution of number of occurrences of successes and failures in a sequence of independent trials before a specific number of success occurs. Following are the key points to be noted about a negative binomial experiment.

- The experiment should be of x repeated trials.
- Each trial have two possible outcome, one for success, another for failure.
- Probability of success is same on every trial.
- Output of one trial is independent of output of another trial.
- Experiment should be carried out until r successes are observed, where r is mentioned beforehand.

Negative binomial distribution probability can be computed using following:

Formula

$$f(x; r, P) = {}^{x-1}C_{r-1} \times P^r \times (1 - P)^{x-r}$$

Where:-

- x :- Total number of trials.
- r :- Number of occurrences of success.
- P :- Probability of success on each occurrence.
- $1 - P$:- Probability of failure on each occurrence.
- $f(x; r, P)$:- Negative binomial probability, the probability that an x -times negative binomial experiment results in the r th success on the x th trial, when the probability of success on each trial is P .

Notes On The Negative Binomial Distribution

J Elliott



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