

Geometric Distribution

Suppose we have an experiment in which we repeat binomial trials until we get our *first success*, and then we stop. Let n be the number of the trial on which we get our *first success*. In this context, n is not a fixed number. In fact, n could be any of the numbers 1, 2, 3, and so on. What is the probability that our first success comes on the n th trial? The answer is given by the *geometric probability distribution*.

GEOMETRIC PROBABILITY DISTRIBUTION

$$P(n) = p(1 - p)^{n-1}$$

where n is the number of the binomial trial on which the *first success* occurs ($n = 1, 2, 3, \dots$) and p is the probability of success on each trial. *Note:* p must be the same for each trial.

Using some mathematics involving infinite series, it can be shown that the **population mean** and **standard deviation** of the geometric distribution are

$$\mu = \frac{1}{p} \quad \text{and} \quad \sigma = \frac{\sqrt{1-p}}{p}$$