

Nice fact about Binomial random variables.

Suppose Y_1 is Binomial with parameters n_1, p
 Y_2 is Binomial with parameters n_2, p
 \vdots
 Y_k is Binomial with parameters n_k, p } keep these p 's to be the same!

Now define $U = Y_1 + Y_2 + \dots + Y_k$. If the Y_j 's are independent

then U is a Binomial random variable too.

U has the same " p " for the probability of success

and U has $N = n_1 + n_2 + \dots + n_k$ for the number of trials.

So U is a Binomial (N, p) random variable.

Example: Say Y_1 is Binomial $(5, \frac{1}{3})$
 Y_2 is Binomial $(7, \frac{1}{3})$
 Y_3 is Binomial $(2, \frac{1}{3})$
 Y_4 is Binomial $(10, \frac{1}{3})$

Define $U = Y_1 + Y_2 + Y_3 + Y_4$. If Y_1, Y_2, Y_3, Y_4 are independent then U is a Binomial $(24, \frac{1}{3})$ random variable.

Why? Think:

$5 + 7 + 2 + 10 = 24$ trials, all are independent, each has probability of success $\frac{1}{3}$,

U is the total number of successes among the 24 trials.