

Expected value and variance of Negative Binomial (r, p) random variables.

Think: X is Negative Binomial (r, p)

then $X = X_1 + X_2 + \dots + X_r$ where the X_i 's are independent Geometric (p) random variables.

$$\text{So } E(X) = E(X_1 + X_2 + \dots + X_r)$$

$$= E(X_1) + E(X_2) + \dots + E(X_r)$$

$$= \frac{1}{p} + \frac{1}{p} + \dots + \frac{1}{p}$$

$$= \left(\frac{r}{p} \right)$$

$$\text{also } \text{Var}(X) = \text{Var}(X_1 + X_2 + \dots + X_r) \quad \downarrow \text{ since the } X_i\text{'s are independent}$$
$$= \text{Var}(X_1) + \dots + \text{Var}(X_r)$$

$$= \frac{q}{p^2} + \dots + \frac{q}{p^2}$$

$$= \left(\frac{rq}{p^2} \right)$$

One more note: It takes at least r trials to reach the r th success, so X must be r or larger.

$$P_X(x) = P(X=r) = \binom{x-1}{r-1} p^r q^{x-r} \quad x \geq r.$$

if $x < r$ then binomial coefficient is 0. safe to ignore $x < r$ here.

With that in mind, you know if you have a random variable defined on $r, r+1, r+2, \dots$ ← no end to the potential values your random variable might be negative binomial (r, p) .