

HYPERGEOMETRIC DISTRIBUTION

A set contains N items, M of which are "successes" and the rest are "failures." A sample of n items is selected without replacement (each subset of size n is equally likely to be chosen). Let X be the number of successes in the sample. Then $X \sim \text{Hypergeometric}(n, M, N)$.

$$\text{pmf: } P(X=x) = \frac{\binom{M}{x} \binom{N-M}{n-x}}{\binom{N}{n}}$$

QUESTION: What values of x have nonzero probability?

- Certainly $0 \leq x$
 - Num. successes bound: $x \leq M$
 - Sample size bound: $x \leq n$
- } $x \leq \min(n, M)$
- Bound on num. of failures in the sample:

$$n-x \leq N-M$$

$$n-N+M \leq x \rightarrow \max(0, n-N+M) \leq x$$

Book says: $\max(0, n-N+M) \leq x \leq \min(n, M)$