

In this segment, we go through a quick review of a few properties of the Bernoulli process that we already know.

We start by thinking about the number of successes or arrivals in the first  $n$  time slots.

This is the following quantity.

At each time we add a 0 or a 1, depending on whether we've had a success or not, then by adding those numbers, we get the total number of successes.

Now we already know that the number of successes in  $n$  trials obeys a binomial distribution, so the probability of having  $k$  successes is given by the binomial probabilities.

And this is a formula that holds for  $k$  equal to 0 up to  $n$ , which are the possible numbers for the random variable  $S$ .

For this random variable, we know the expected value.

It's  $n$  times  $p$ .

And we also know its variance, which is  $n$  times  $p$  times  $1$  minus  $p$ .

Another random variable of interest is the time until the first success or arrival.

So this is defined to be the smallest  $i$  for which the random variable  $X_i$  is equal to 1.

We have done this calculation in the past.

The probability that the first success appears at time  $k$  is the same as the probability that the first  $k$  minus 1 trials resulted in 0's.

And then, the  $k$ -th trial resulted in a 1.

And so the probability of this is  $1$  minus  $p$ , the probability of 0, and we have  $k$  minus 1 of them, times  $p$ , the probability that the next trial gives us a success.

And this formula is valid for  $k$  being 1, 2, and so on, which is the range of possible values of this random variable  $T_1$ .

This is the familiar geometric distribution that we have dealt with on several occasions.

And in particular, we know the expected value and the variance of the geometric random variable.