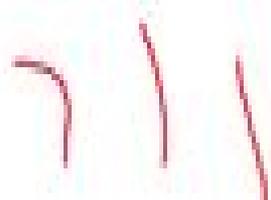**1.3.8** Let X and Y be independent binomial random variables having parameters (N, p) and (M, p), respectively. Let $Z = X + Y$.

(a) Argue that Z has a binomial distribution with parameters $(N + M, p)$ by writing X and Y as appropriate sums of Bernoulli random variables.

(b) Validate the result in (a) by evaluating the necessary convolution.

$$
c(n) = \begin{cases}
\sum_{k=0}^{n} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & 0 \le n \le M \\[2mm]
\sum_{k=n-M}^{n} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & M+1 \le n \le N \\[2mm]
\sum_{k=n-M}^{N} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k} (1-p)^{M-n+k} & N+1 \le n \le M+N
\end{cases}
$$

$$
c(n) = p^n (1-p)^{N+M-n} \sum_{k=\ell}^{n} \binom{N}{k} \binom{M}{n-k}
$$

$$
\text{where } \ell = \begin{cases}
0 & 0 \le n \le M \\
n-M & M+1 \le n \le N+M
\end{cases}
$$

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N Noddings

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