

The discrete random variable  $X$  has probability function

$$P(X = x) = k \left(\frac{2}{5}\right)^x \text{ for } x \in \mathbb{Z}, x > 0$$

Work out the value of  $k$

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$$P(X = x) = k \left(\frac{2}{5}\right)^x \text{ for } x \in \mathbb{Z}, x > 0$$

Work out some probabilities

$$P(X = 1) = k \left(\frac{2}{5}\right)^1 = \frac{2}{5}k$$

$$P(X = 2) = k \left(\frac{2}{5}\right)^2 = \frac{4}{25}k$$

$$P(X = 3) = k \left(\frac{2}{5}\right)^3 = \frac{8}{125}k$$

We know that the sum of the probabilities = 1

$$\frac{2}{5}k + \frac{4}{25}k + \frac{8}{125}k + \dots = 1$$

$$k \left( \frac{2}{5} + \frac{4}{25} + \frac{8}{125} + \dots \right) = 1$$

This is an infinite geometric series.

$$\frac{2}{5} + \frac{4}{25} + \frac{8}{125} + \dots = \frac{1}{k}$$

$$S_{\infty} = \frac{U_1}{1 - r}$$

$$S_{\infty} = \frac{\frac{2}{5}}{1 - \frac{2}{5}}$$

$$S_{\infty} = \frac{\frac{2}{5}}{\frac{3}{5}} = \frac{2}{3}$$

$$\frac{2}{3} = \frac{1}{k}$$

$$k = \frac{3}{2}$$