Bin(n, p)

- Do n trials X_i , each independent with probability p of success.
- The number of successes S_n is the same as Bin(n, p) discussed earlier.
- Let $A_n = S_n/n$ be the fraction of successes.
- We have

$$\mathbb{E}[X_i] = p, \qquad \mathsf{Var}(X_i) = p(1-p) = pq$$

and

$$\mathbb{E}[A_n] = p, \quad Var(A_n) = \frac{pq}{n}.$$

Then

$$\mathbb{P}(|A_n-p|\geq \epsilon)\leq \frac{pq}{n\epsilon^2}.$$