

# 1 Caution!

The name “negative binomial” is commonly used to refer to two different distributions, which may lead to confusion.

Both distributions have 2 parameters,  $p$  and  $k$ , and are related to the following experiment: perform independent Bernoulli trial with success probability  $p$  until exactly  $k$  successes have been observed.

In the first variation, we let  $X$  be the total number of trials until the  $k$ -th success. This leads to the following probability mass function:

$$p_X(n) = \binom{n-1}{k-1} p^k (1-p)^{n-k} \quad \text{for } n \in \{k, k+1, \dots\}$$

The mean of this distribution is:

$$\mu = \frac{k}{p}$$

In the second variation, we let  $X$  be the number of *failures* until the  $k$ -th success. This leads to the following probability mass function:

$$p_X(n) = \binom{n+k-1}{k-1} p^k (1-p)^n \quad \text{for } n \in \{0, 1, \dots\}$$

This is the formulation you will find for example in *mathworld* (<http://mathworld.wolfram.com/NegativeBinomialDistribution.html>), and is also the formulation used for the function `dnbinom()` in R.

The mean of this distribution is:

$$\mu = \frac{k(1-p)}{p}$$

Suppose we assume that the lengths  $X$  of a coding sequence has the the first negative binomial distribution, for a fixed  $k$ . I want to use the second formulation, and need to estimate the parameter  $p$ . I use the method of moments, noting that  $X - k$  has the second distribution:

$$\bar{x} - k = \frac{k(1-p)}{p} \implies \hat{p} = \frac{k}{\bar{x}}$$

On the other hand, if I want to plot the first distribution, I simply need to shift the second distribution to the right (0 failures  $\iff$   $k$  trials, 1 failure  $\iff$   $k+1$  trials, ...).