

**Theorem** Let  $X_i$  denote the number of times that the outcome  $r_i$  occurs,  $i = 1, 2, \dots, t$ , in a series of  $n$  independent trials, where  $p_i = P(r_i)$ . Then the vector  $(X_1, X_2, \dots, X_t)$  has a multinomial distribution and

$$p_{X_1, X_2, \dots, X_t}(k_1, k_2, \dots, k_t) = P(X_1 = k_1, X_2 = k_2, \dots, X_t = k_t) \\ = \frac{n!}{k_1! k_2! \dots k_t!} p_1^{k_1} p_2^{k_2} \dots p_t^{k_t},$$

$$\text{where } k_i = 0, 1, \dots, n; \quad i = 1, 2, \dots, t; \quad \sum_{i=1}^t k_i = n$$

**Proof** Any particular sequence of  $k_1$   $r_1$ 's,  $k_2$   $r_2$ 's,  $\dots$  and  $k_t$   $r_t$ 's has probability  $p_1^{k_1} p_2^{k_2} \dots p_t^{k_t}$ . Moreover, the total number of outcome sequences that will generate the values  $(k_1, k_2, \dots, k_t)$  is the number of ways to permute  $n$  objects,  $k_1$  of one type,  $k_2$  of second type,  $\dots$ , and  $k_t$  of a  $t$ th type. By a Theorem you learned in Probability Theory that number is  $\frac{n!}{k_1! k_2! \dots k_t!}$ .