

Theorem The limiting distribution of a negative hypergeometric random variable is a binomial random variable as $n_3 \rightarrow \infty$, $n_1 \rightarrow \infty$, with $p = n_1/n_3$ and $n_2 = n$.

Proof Let X be a negative hypergeometric random variable. Then, the limiting probability density function can be found by taking the limits:

$$\begin{aligned}
& \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} f(x) \\
&= \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \binom{n_1 + x - 1}{x} \binom{n_3 - n_1 + n_2 - x - 1}{n_2 - x} / \binom{n_3 + n_2 - 1}{n_2} \\
&= \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \binom{pn_3 + x - 1}{x} \binom{n_3 - pn_3 + n - x - 1}{n - x} / \binom{n_3 + n - 1}{n} \\
&= \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \frac{\frac{(pn_3+x-1)!}{x!(pn_3-1)!} \cdot \frac{(n_3-pn_3+n-x-1)!}{(n_3-pn_3-1)!(n-x)!}}{\frac{(n_3+n-1)!}{n!(n_3-1)!}} \\
&= \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \binom{n}{x} \frac{(pn_3 + x - 1) \dots (pn_3 + x - x)}{(n_3 + n - 1) \dots (n_3 + n - n)} (n_3(1 - p) + n - x - 1) \dots n_3(1 - p) \\
&= \lim_{n_3 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \binom{n}{x} p^x (1 - p)^{n-x} \frac{(n_3 + x/p - 1/p) \dots (n_3)(n_3 - \frac{n}{1-p} - \frac{x}{1-p}) \dots (n_3)}{(n_3 + n - 1) \dots (n_3 + n - n)} \\
&= \binom{n}{x} p^x (1 - p)^{n-x} \quad x = 0, 1, 2, \dots, n.
\end{aligned}$$

The last step can take place for p converges as both n_3 and n_1 go to infinity. Also, there are x and $x - n$ terms going to infinity in the numerator, while there are n terms going to infinity in the denominator. These terms go to 1 as you take the limit.