The purpose of this activity is to better understand similarities and differences between discrete probability distribution, binomial distribution and normal distribution. First, my talk will use games with coins to introduce probability distributions and expected value computations. Next, the game outcomes will be modified to success and failure for binomial distribution and its expected value. We will compare these calculations. Finally, we discuss how to use normal approximation to binomial distribution to approximate the probabilities in the game. (Received September 22, 2015)