

Let us view T as the first arrival time in a new, independent, Poisson process with parameter μ , and merge this process with the original Poisson process. Each arrival in the merged process comes from the original Poisson process with probability $\lambda/(\lambda + \mu)$, independent of other arrivals. If we view each arrival in the merged process as a trial, and an arrival from the new process as a success, we note that the number K of trials/arrivals until the first success has a geometric PMF, of the form

$$p_K(k) = \left(\frac{\mu}{\lambda + \mu} \right) \left(\frac{\lambda}{\lambda + \mu} \right)^{k-1}, \quad k = 1, 2, \dots$$

Now the number N_T of arrivals from the original Poisson process until the first “success” is equal to $K - 1$ and its PMF is

$$p_{N_T}(\ell) = p_K(\ell + 1) = \left(\frac{\mu}{\lambda + \mu} \right) \left(\frac{\lambda}{\lambda + \mu} \right)^{\ell}, \quad \ell = 0, 1, \dots$$