

$$\textcircled{1} n=6$$

$$q(P(X=4)) = P(X=2)$$

$$P(X=4) = {}^6C_4 P^4 q^2$$

$$P(X=2) = {}^6C_2 P^2 q^4$$

$$q({}^6C_4 P^4 q^2) = {}^6C_2 P^2 q^4$$

$$q P^4 = (1-P)^4$$

$$q P^4 = 1 - 4P + 6P^2 - 4P^3 + P^4$$

$$8P^4 + 4P^3 - 6P^2 + 4P - 1 = 0$$

$$q^{1/4} = \frac{1-P}{P}$$

$$q^{1/4} + 1 = \frac{1}{P} \quad P = \frac{1}{q^{1/4} + 1}$$

$$Mean = 4P = \frac{4}{q^{1/4} + 1} \quad Variance = npq = \frac{6}{q^{1/4} + 1} \left(1 - \frac{1}{q^{1/4} + 1}\right)$$

$$\textcircled{2} \quad \text{Mean} = 5 \quad np$$

$$\text{Variance} \rightarrow \frac{10}{3} \quad npq$$

$$\therefore q = \frac{\frac{10}{3}}{5} = \frac{2}{3} \quad \therefore p = \frac{1}{3}$$

$$P(X=2) = {}^5C_2 \left(\frac{1}{3}\right)^2 \left(\frac{2}{3}\right)^3 =$$

$$\begin{aligned} P(X \leq 4) &= 1 - P(X=5) \\ &= 1 - {}^5C_5 \left(\frac{1}{3}\right)^5 \\ &= \end{aligned}$$

$x:$	0	1	2	3	4	5	6
$f:$	5	18	28	12	7	6	4

$$\text{Mean} = \frac{\sum x_i f_i}{\sum f_i} = \frac{192}{80}$$

$$= 2.4$$

$$= np$$

$$n = 6$$

$$\frac{2.4}{6} = p \therefore p = 0.4$$

$$P(X=x) = {}^6C_x (0.4)^x (0.6)^{n-x}$$

	0	1	2	3	...	6	:
$P:$	0.4	.	...	.	...	0.6	

# Poisson distribution

$$h \rightarrow \infty$$

$$P(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

$$E(x) = \lambda$$

$$\text{Var}(x) = \lambda$$

Proof by expanding

$$\begin{aligned} \sum P_i x_i &= e^{-\lambda} \sum \lambda^x \frac{x}{x!} \\ &= \lambda e^{-\lambda} \sum \frac{\lambda^{x-1}}{(x-1)!} = \lambda e^{-\lambda} e^{\lambda} = \lambda \end{aligned}$$

similarly prove for var

① If two independent variates are in poisson distribution with mean  $\lambda_1, \lambda_2$  then their sum is also poisson with mean  $\lambda_1 + \lambda_2$

Recurrence relation of poisson

$$P(x+1) = \frac{m}{x+1} P(x)$$

① If  $x$  follows poisson such that

$P(x=1) = 2 P(x=2)$  find mean, variance &  $P(x=3)$

$$\rightarrow P(X=x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

$$P(x=1) = \lambda e^{-\lambda}$$

$$P(x=2) = \frac{\lambda^2 e^{-\lambda}}{2}$$

$$P(x=1) = 2 P(x=2)$$

$$\lambda e^{-\lambda} = 2 \frac{\lambda^2 e^{-\lambda}}{2}$$

$$\therefore \lambda = 1$$

$$\therefore \text{Mean} = \lambda = 1$$

$$\therefore \text{Variance} = \lambda = 1$$

$$P(x=3) = \frac{\lambda^3 e^{-\lambda}}{3!}$$

$$= \frac{1}{6e} = 0.0613$$

② A hospital switch board receives average 4 calls in 10 minutes interval

find Probability atleast 2 calls, 3 calls

→ 10 minutes → useless information

4 → Expected (mean)

$$\lambda = 4$$

$$P(X \geq 2) = 1 - P(X < 2)$$

$$\begin{aligned} \text{(at least condition)} \quad &= 1 - P(X = 0) - P(X = 1) \end{aligned}$$

$$= 1 - \frac{\lambda^0 e^{-\lambda}}{0!} - \frac{\lambda^1 e^{-\lambda}}{1!}$$

$$= 0.908$$

$$P(X = 3) = \frac{\lambda^3 e^{-\lambda}}{3!} = \frac{4^3 e^{-4}}{3!} = 0.195$$

③ If  $x$  and  $y$  are independent poisson variates with mean  $m_1$  &  $m_2$  find probability that  $x + y = k$

→

By property Let  $z = x + y$

$z$  is also poisson variate with mean

$$m = m_1 + m_2$$

$$\therefore P(Z = k) = \frac{\binom{m_1 + m_2}{k} e^{-(m_1 + m_2)}}{k!}$$



④ If  $x, y$  are independent poisson variates with mean 2 and 3, find the Variance of  $3x - 2y$

Since  $x$  &  $y$  are independent

$$\begin{aligned}\text{Var}(3x - 2y) &= 9 \text{Var}(x) + 4 \text{Var}(y) \\ &= 9 \times 2 + 4 \times 3 \\ &= 30\end{aligned}$$

Property of Variance

$$V(A \pm B) = V(A) + V(B)$$

$$V(kA) = k^2 V(A)$$

⑤ It is known that the probability of an item being defective is 0.05. These are sent to the market in packets of 20. Find no. of packets containing

① at least	}	2 defective in 1 packet in 1000 packets
② Exactly		
③ At Most		

Using ① Binomial  
② Poisson

Find Number of packets in 1000 packets

Binomial

$$n = 20$$

$$N = 1000$$

$$p = 0.05$$

$$P(X=2) = {}^{20}C_2 (0.05)^2 (0.95)^{18}$$
$$= 0.1886$$

$$E(X) = NP \quad (\text{Expected No of such packets})$$

$$= 1000 \times 0.1886$$

$$= 188.6$$

$$P(X \leq 2) = P(X=0) + P(X=1) + P(X=2) + \dots$$

Similarly

② Using Poisson  $h \rightarrow \infty$

$$\lambda = hP = 20 \times 0.05 = 1$$

$$P(X=2) = \frac{1 e^{-1}}{2!} = 0.1839$$

$$E = NP = 183.9$$

⑥ In a certain factory there is  $\frac{1}{500}$  chance for any blade to be defective. The blades are supplied in packets of 10. Find approx no of packets with 0, 1, 2 defective pieces in 1000 packets.

→

$$n = 10$$

$$p = \frac{1}{500}$$

$$\lambda = np = \frac{10}{500} = 0.02$$

$$P(X=0) = \frac{(0.02)^0 e^{-0.02}}{0!} = 0.9802$$

$$P(X=1) = \frac{(0.02)^1 e^{-0.02}}{1!} = 0.0196$$

$$P(X=2) = \frac{e^{-0.02} \times (0.02)^2}{2!} = 0.0002$$

$$\text{Expected } N_0 = NP$$

$$(X=0) = 1000 \times 0.9802 = 9802$$

$$(X=1) = 196$$

$$(X=2) = 1000 \times 0.002 = 2$$

⑦ Fit poisson distribution to the following