

$X \sim \text{Poisson}(\lambda_1)$, Claim $X+Y \sim \text{Poisson}(\lambda_1+\lambda_2)$
 $Y \sim \text{Poisson}(\lambda_2)$

(pf).

$$\begin{aligned}
 & \cancel{P(X+Y)} \quad P(Z) = P(Z=z) \quad \leftarrow Z = X+Y \\
 & \underline{\underline{=}} \quad = \sum_{i=0}^z P(X=i \wedge Y=z-i) \\
 & = \sum_{i=0}^z P(X=i) \cdot P(Y=z-i) \quad \because \text{i.i.d.} \\
 & = \sum_{i=0}^z \frac{e^{-\lambda_1} \lambda_1^i}{i!} \cdot \frac{e^{-\lambda_2} \lambda_2^{z-i}}{(z-i)!} \\
 & = \sum_{i=0}^z \frac{1}{i!(z-i)!} \cdot e^{-\lambda_1} \lambda_1^i \cdot e^{-\lambda_2} \lambda_2^{z-i} \\
 & = \sum_{i=0}^z \frac{z!}{i!(z-i)!} \cdot \frac{e^{-\lambda_1} \lambda_1^i \cdot e^{-\lambda_2} \lambda_2^{z-i}}{z!} \\
 & = \left(\sum_{i=0}^z \binom{z}{i} \lambda_1^i \lambda_2^{z-i} \right) e^{-(\lambda_1+\lambda_2)} \cdot \frac{1}{z!} \\
 & = \frac{e^{-(\lambda_1+\lambda_2)} \cdot (\lambda_1+\lambda_2)^z}{z!}
 \end{aligned}$$

let $\lambda_1+\lambda_2 = \lambda$

$$= \frac{e^{-\lambda} \lambda^z}{z!}$$

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Ref: MIT OCW RES 6-012 Intro to Probability, Spring 2018