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Erlang Distribution



Given a Poisson distribution with a rate of change 1, the distribution function D(x) giving the waiting times until the 1/th Poisson event is

$$D(x) = 1 - \sum_{k=0}^{h-1} e^{-\lambda x} \frac{(\lambda x)^k}{k!}$$

$$= 1 - \frac{\Gamma(h, x \lambda)}{\Gamma(h)}$$
(1)

for $x \in [0, \infty)$, where $\Gamma(x)$ is a complete gamma function, and $\Gamma(a, x)$ an incomplete gamma function. With hexplicitly an integer, this distribution is known as the Erlang distribution, and has probability function

$$P(x) = \frac{\lambda (\lambda x)^{j_1-1}}{(h-1)!} e^{-\lambda x}.$$
(3)

It is closely related to the gamma distribution, which is obtained by letting $\alpha \equiv \hbar$ (not necessarily an integer) and defining $\theta \equiv 1/\lambda$. When h = 1, it simplifies to the exponential distribution

Evans et al. (2000, p. 71) write the distribution using the variables $b = 1/\lambda$ and $c = \hbar$.

SEE ALSO:

Exponential Distribution, Gamma Distribution, Poisson Distribution

REFERENCES:

Evans, M.; Hastings, N.; and Peacock, B. "Erlang Distribution." Ch. 12 in Statistical Distributions, 3rd ed. New York: Wiley, pp. 71-73, 2000

Referenced on Wolfram|Alpha: Erlang Distribution

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erlang distribution THINGS TO TRY: = erlang distribution = (2+3i)(5-i) = d/dx Si(x)^2



