1 Fisher Information for a Poisson variable

This is derivation of the fisher information for Poisson distributed variable X_k with mean λ.

$$X_k \sim \mathrm{Po}(x_k, \lambda_k(\theta)) = \frac{\lambda_k^{x_k} e^{-\lambda_k}}{x_k!}$$

1.1 Likelihood

Likelihood of the Poisson distributed variable with detection in K pixels:

$$l(\theta) = \prod_{k=1}^{K} l_k = \prod_{k=1}^{K} \frac{\lambda_k^{x_k}(\theta) e^{-\lambda_k(\theta)}}{x_k!} \tag{1}$$

Log-Likelihood:

$$\mathcal{L} = \sum_k \left(x_k \log \lambda_k - \lambda_k - \log x_k \right)$$

1.2 Fisher Information

Fisher information:

$$I(\theta) = -\mathbb{E}\left[\frac{\partial^2 \mathcal{L}}{\partial \theta^2}\right] = \mathbb{E}\left[\left(\frac{\partial \mathcal{L}}{\partial \theta}\right)^2\right] = \mathbb{E}\left[\left(\sum_k \frac{\partial \log(l_k)}{\partial \theta}\right)^2\right] = \mathbb{E}\left[\left(\sum_k \frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\right)^2\right] \tag{2}$$

$$\begin{aligned} I(\theta) &= \mathbb{E}\left[\left(\sum_k \frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\right)\left(\sum_m \frac{1}{l_m}\frac{\partial l_m}{\partial \theta}\right)\right] \\ &= \mathbb{E}\left[\sum_k \frac{1}{l_k^2}\left(\frac{\partial l_k}{\partial \theta}\right)^2\right] + \mathbb{E}\left[\sum_k \sum_{m \neq k} \frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\frac{1}{l_m}\frac{\partial l_m}{\partial \theta}\right] \end{aligned}$$

as x_k are iid then the second term can be expressed as

$$\mathbb{E}\left[\sum_k \sum_{m \neq k} \frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\frac{1}{l_m}\frac{\partial l_m}{\partial \theta}\right] = \sum_k \sum_{m \neq k} \mathbb{E}_k\left[\frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\right]\mathbb{E}_m\left[\frac{1}{l_m}\frac{\partial l_m}{\partial \theta}\right]$$

where

$$\mathbb{E}_k\left[f(x_k)\right] = \int l_k f(x_k) dx_k$$

But

$$\mathbb{E}_k\left[\frac{1}{l_k}\frac{\partial l_k}{\partial \theta}\right] = \sum_x l_k \frac{1}{l_k}\frac{\partial l_k}{\partial \theta} = \sum_x \frac{\partial l_k}{\partial \theta} = \frac{\partial \sum_x l_k}{\partial \theta} = 0$$

And so the Fisher Information can be expressed

$$\begin{aligned} I(\theta) &= \mathbb{E}\left[\sum_k \frac{1}{l_k^2}\left(\frac{\partial l_k}{\partial \theta}\right)^2\right] \\ &= \sum_{x \geq 0} \sum_{k=1}^{k} l_k \frac{1}{l_k^2}\left(\frac{\partial l_k}{\partial \theta}\right)^2 \\ &= \sum_{x \geq 0} \sum_{k=1}^{k} \frac{1}{l_k}\left(\frac{\partial l_k}{\partial \theta}\right)^2 \end{aligned}$$

Derivatives of likelihood Eq.(1):

$$\frac{\partial l_k}{\partial \theta} = \frac{l_k(x_k - \lambda_k)}{\lambda_k} \frac{\partial \lambda_k}{\partial \theta}$$

And we get:

$$\begin{aligned} I(\theta) &= \sum_{x \geq 0} \sum_{k=1}^{k} \frac{l_k(x_k - \lambda_k)^2}{\lambda_k^2} \left(\frac{\partial \lambda_k}{\partial \theta} \right)^2 \\ &= \sum_{k=1}^{k} \frac{1}{\lambda_k^2} \left(\frac{\partial \lambda_k}{\partial \theta} \right)^2 \mathbb{E}_k \left[(x_k - \lambda_k)^2 \right] \end{aligned}$$

for Poisson $\mathrm{var}(x) = \mathrm{mean}(x) = \lambda$ gives

$$\mathbb{E}_k \left[(x_k - \lambda_k)^2 \right] = \mathrm{var}(x_k) = \lambda_k$$

and

$$I(\theta) = \sum_{k=1}^{K} \frac{1}{\lambda_k} \left(\frac{\partial \lambda_k}{\partial \theta} \right)^2 \tag{3}$$

This is the pixelised version (detection of the photons in K detectors - CCD camera and $\lambda_k = \int_{C_k} \lambda(x) dx$ where C_k is an area of the pixels of the detector).

Non pixelised version [Ram et al., 2006]

$$I(\theta) = \int \frac{1}{\lambda(x)} \left(\frac{\partial \lambda(x)}{\partial \theta} \right)^2 dx$$

1.3 Two sources separated by a distance d

These are comment on Fisher Information estimation as described in [Ram et al., 2006].

For two sources separated by a distance d we have a mean value of the intensity:

$$\lambda = \Lambda_1 f_1 + \Lambda_2 f_2$$

where f_i and Λ_i is the response function and intensity, respectively, of the source i. For translationally invariant PSF and in-focus sources: $f_1 = q(x - \frac{d}{2})$ and $f_2 = q(x + \frac{d}{2})$

$$\lambda(d) = \Lambda_1 q(x - \frac{d}{2}) + \Lambda_2 q(x + \frac{d}{2})$$

where q is the PSF of the sources. For pixelised version (integral over pixel area C_k)

$$\lambda_k(d) = \Lambda_1 \int_{C_k} q(x - \frac{d}{2})dx + \Lambda_2 \int_{C_k} q(x + \frac{d}{2})dx$$

so we get (as described in[Ram et al., 2006])

$$I(d) = \frac{1}{4}\sum_{k=1}^{K} \frac{\left(\Lambda_1 \int_{C_k} \partial_x q(x - \frac{d}{2})dx - \Lambda_2 \int_{C_k} \partial_x q(x + \frac{d}{2})dx\right)^2}{\Lambda_1 \int_{C_k} q(x - \frac{d}{2})dx + \Lambda_2 \int_{C_k} q(x + \frac{d}{2})dx} \tag{4}$$

Limit $d = 0$ If $\Lambda_1 = \Lambda_2$ then $I(d = 0) = 0$ which means $\mathrm{var}(d = 0) \to \infty$. (This does not hold for $\Lambda_1 \neq \Lambda_2$).

Limit $d \to \infty$ When sources are far apart then the mixing term in nominator in (4) $\Lambda_1\Lambda_2\partial_x q(x - \frac{d}{2})\partial q(d + \frac{d}{2}) = 0$ as the $\partial_x q(x - \frac{d}{2})$ $(q(x - \frac{d}{2}))$ and $\partial_x q(x + \frac{d}{2})$ $(q(x + \frac{d}{2})$) do not have any overlap. The (4) then decomposes into two individual terms (sum of Fisher Information for localisation of individual sources.)

$$\begin{aligned} I(d) &= \frac{1}{4}\sum_{k=1}^{K}\left[\frac{\left(\Lambda_1 \int_{C_k} \partial_x q(x - \frac{d}{2})dx\right)^2}{\Lambda_1 \int_{C_k} q(x - \frac{d}{2})dx} + \frac{\left(\Lambda_2 \int_{C_k} \partial_x q(x + \frac{d}{2})dx\right)^2}{\Lambda_2 \int_{C_k} q(x + \frac{d}{2})dx}\right] \\ &= \frac{1}{4}\sum_{k=1}^{K}\frac{\left(\int_{C_k} \partial_x q(x)dx\right)^2}{\int_{C_k} q(x)dx}\left[\Lambda_1 + \Lambda_2\right] \end{aligned}$$

Limit $\Lambda_i = 0$ If $\Lambda_1 = 0$ or $\Lambda_2 = 0$ $I(d) \neq 0$. So the variance is finite even if one of the sources is not present.

1.4 An alternative way to derive Fisher information for two sources separated by d:

This is a suggestion how to fix the problems with limits for Fisher Information derived above. This gives infinite variance when one of the sources is no present. Also fix weird behavior of the $I(d)$ for $d = 0$.

For two sources $f_1 = q(x - c_1)$ and $f_2 = q(x - c_2)$ we have $\lambda = \Lambda_1 f_1 + \Lambda_2 f_2$. The distance between the two sources is $d = c_1 - c_2$. This is a linear combination $\boldsymbol{a}^T \cdot \boldsymbol{c}$ of the variable $\boldsymbol{c} = (c_1, c_2)$ where $\boldsymbol{a} = (1, -1)$. The variance of d is given by

$$\mathrm{var}(d) = \mathrm{var}(\boldsymbol{a}^T \cdot \boldsymbol{c}) = \boldsymbol{a}^T \cdot \boldsymbol{Q} \cdot \boldsymbol{a} = Q_{11} + Q_{22} - 2Q_{12}$$

where $\boldsymbol{Q}$ is a covariance matrix $\boldsymbol{Q} = \boldsymbol{I}^{-1}(\theta)$ and $\boldsymbol{I}(\theta)$ is the Fisher information matrix (symmetric $I_{12} = I_{21}$)

$$\boldsymbol{I}(\theta) = \begin{pmatrix} I_{11} & I_{12} \\ I_{12} & I_{22} \end{pmatrix}$$

given by generalisation of Eq.(3)

$$I_{ij}(\theta) = \sum_{k=1}^{K} \frac{1}{\lambda_k}\frac{\partial \lambda_k}{\partial \theta_i}\frac{\partial \lambda_k}{\partial \theta_j}$$

The covariance matrix $\boldsymbol{Q}$ is then

$$\boldsymbol{Q} = \boldsymbol{I}^{-1}(\theta) = \frac{1}{I_{11}I_{12} - I_{12}^2} \begin{pmatrix} I_{22} & -I_{12} \\ -I_{12} & I_{11} \end{pmatrix}$$

and the variance of $d = c_1 - c_2$

$$\mathrm{var}(d) = (1, -1)^T \cdot \boldsymbol{Q} \cdot (1, -1) = \frac{I_{11} + I_{22} + 2I_{12}}{I_{11}I_{12} - I_{12}^2} \tag{5}$$

The individual terms of the Fisher Information matrix

$$I_{11} = \sum_{k=1}^{K} \frac{1}{\lambda_k} \left(\frac{\partial \lambda_k}{\partial c_1} \right)^2 = \sum_{k=1}^{K} \frac{\left(\Lambda_1 q_k'(x - c_1)\right)^2}{\Lambda_1 q_k(x - c_1) + \Lambda_2 q_k(x - c_2)}$$

where $q_k(x) = \int_{C_k} q(x)dx$ and $q_k'(x) = \int_{C_k} \frac{\partial q(x)}{\partial x} dx$. If this keeps translational invariance (non-pixelised version does as $\int_{\mathbb{R}} g(x + c)dx = \int_{\mathbb{R}} g(x)dx$) then

$$I_{11} = \sum_{k=1}^{K} \frac{\left(\Lambda_1 q_k'(x)\right)^2}{\Lambda_1 q_k(x) + \Lambda_2 q_k(x + d)}$$

where $d = c_1 - c_2$ and

$$I_{22} = \sum_{k=1}^{K} \frac{\left(\Lambda_2 q_k'(x)\right)^2}{\Lambda_2 q_k(x) + \Lambda_1 q_k(x - d)}$$

For symmetrical PSF $q(x - d) = q(x + d)$ we have

$$I_{ii} = \sum_{k=1}^{K} \frac{\left(\Lambda_i q_k'(x)\right)^2}{\Lambda_i q_k(x) + \Lambda_j q_k(x - d)} \tag{6}$$

And the cross term $(i \neq j)$

$$I_{ij} = \sum_{k=1}^{K} \frac{\Lambda_i \Lambda_j q_k'(x) q_k'(x - d)}{\Lambda_i q_k(x) + \Lambda_j q_k(x - d)}$$

Limit $d \to 0$ For $d = 0$ we have

$$I_{ii} = \frac{\Lambda_i^2}{\Lambda_i + \Lambda_j} S(0)$$
$$I_{ij} = \frac{\Lambda_i \Lambda_j}{\Lambda_i + \Lambda_j} S(0)$$

where $S(d) = \sum_{k=1}^{K} \frac{\left(q_k'(x)\right)^2}{q_k(x) + q_k(x-d)}$.

Numerator p in Eq.(5)

$$p = I_{11} + I_{22} + 2I_{12} = \frac{S(0)}{\Lambda_1 + \Lambda_2}(\Lambda_1^2 + \Lambda_2^2 + 2\Lambda_1\Lambda_2) = \frac{S(0)}{\Lambda_1 + \Lambda_2}(\Lambda_1 + \Lambda_2)^2$$

is non-zero for any Λ_1, Λ_2.

The denominator in Eq.(5)

$$r = \det\left[\boldsymbol{I}(\theta)\right] = I_{11}I_{22} - I_{12}^2 = \frac{S^2(0)}{\left(\Lambda_1 + \Lambda_2\right)^2} \left(\Lambda_1^2 \Lambda_2^2 - (\Lambda_1 \Lambda_2)^2\right) \quad \equiv \quad 0 \text{ for any } \Lambda_i$$

$\boldsymbol{I}(\theta)$ is therefore a singular matrix for $d = 0$ and inversion $\boldsymbol{I}^{-1}(\theta)$ does not exist.

However, for the limit $d \to 0$ and $p \neq 0$, $r \to 0$ and $\mathrm{var}(d \to 0) = \frac{p}{r} \to \infty$.

Limit $d \to \infty$ The cross term $I_{ij} = 0,\ i \neq j$ and we get f

$$\mathrm{var}(d) = \frac{1}{I_{11}} + \frac{1}{I_{22}}$$

and

$$I_{ii} = \sum_{k=1}^{K} \frac{(\Lambda_i q_k'(x))^2}{\Lambda_i q_k(x) + \Lambda_j q_k(x-d)} = \Lambda_i \sum_{k=1}^{K} \frac{(q_k'(x))^2}{q_k(x)} = 2\Lambda_i S(0)$$

as the PSF $q(x)$ (and also $q'(x)$) have a finite support, if d is big, $q(x-d)$ is outside the support of the $q'(x)$. They have no overlap so it doesn't have any effect in the denominator.

For non-pixelised version, $\Lambda_1 = \Lambda_2 = \Lambda$ and for Gaussian approximation of the PSF ($q(x-a) \propto \exp\left(-\frac{(x-a)^2}{2\sigma^2}\right)$ (with $\sigma = \frac{\sqrt{2}}{2\pi}\frac{\lambda}{NA}$ [Zhang et al., 2007]) we have $q'(x) = \frac{1}{\sigma^2} x q(x)$ and and for $\Lambda_1 = \Lambda_2 = \Lambda$ and for Gaussian approximation of the PSF $S(0) = \frac{1}{2\sigma^2}$:

$$I(d \to \infty) = \frac{\Lambda}{\sigma^2}$$
$$\mathrm{var}(d \to \infty) = \frac{\sigma^2}{\Lambda}$$

Limit $\Lambda_i = 0,\ \Lambda_j \neq 0$ then $I_{ii} \equiv 0$ and $I_{ij} \equiv 0$ and so $\det(\boldsymbol{I}(\theta)) \equiv 0$, and matrix is singular. In the limit $\Lambda_i \to 0$ the variance (5) $\mathrm{var}(d) \to \infty$.

1.5 Time distribution of the intensities (blinking)

For likelihood dependent on parameter Λ_t (T different time slicese)

$$l_T(\theta, \Lambda) = \prod_{k=1}^{K}\prod_{t=1}^{T} l_k(d, \Lambda_t) p(\Lambda_t)$$

$$\mathcal{L}_T(d, \Lambda) = \sum_{k=1}^{K}\sum_{t=1}^{T} \left[\log\left(l_k(d, \Lambda_t)\right) + \log\left(p(\Lambda_t)\right)\right]$$

as $p(\Lambda)$ is not dependent on d then

$$\frac{\partial^2 \mathcal{L}_T(d,\Lambda)}{\partial d^2} = \sum_{t=1}^{T} \frac{\partial^2 \mathcal{L}(d,\Lambda_t)}{\partial d^2}$$

but in the expectation equation Eq.(2) the time dependence appears as

$$\begin{aligned} I_T(\theta) &= -\mathbb{E}_T\left[\sum_{t=1}^{T} \frac{\partial^2 \mathcal{L}(d,\Lambda_t)}{\partial d^2}\right] = \sum_{t=1}^{T} -\mathbb{E}_T\left[\frac{\partial^2 \mathcal{L}(d,\Lambda_t)}{\partial d^2}\right] = \sum_{t=1}^{T} \mathbb{E}_T\left[\left(\frac{\partial \mathcal{L}(d,\Lambda_t)}{\partial d}\right)^2\right] \\ &= \sum_{t=1}^{T} \int_{\Lambda_t} p(\Lambda_t) I(\theta) d\Lambda_t = \sum_{t,k} \int_{\Lambda_t} p(\Lambda_t) \frac{1}{\lambda_k(\Lambda_t)} \left(\frac{\partial \lambda_k(\Lambda_t)}{\partial d}\right)^2 d\Lambda_t \end{aligned}$$

1.6 Time distriburion of the intensities - integrating out Λ

$$l_k(\theta) = \int_{\Lambda} l_k(\theta, \Lambda) d\Lambda = \int_{\Lambda} l_k(\theta|\Lambda) p(\Lambda) d\Lambda$$

for four state model of two sources: $\{(\Lambda_1, 0), (0, \Lambda_2), (\Lambda_1, \Lambda_2), (0, 0)\}$: $\lambda^1 = \Lambda_1 q(x-c_1)$, $\lambda^2 = \Lambda_2 q(x-c_2)$, $\lambda^3 = +\Lambda_1 q(x-c_1) + \Lambda_2 q(x-c_2)$, $\lambda^4 = 0$ with uniform distributinoi over these states

$$l_k(\theta) = \frac{1}{4}\sum_{i=1}^{4} \mathrm{Po}(\lambda_k^i)$$

derivatives

$$\frac{\partial l_k}{\partial c_p} = \frac{1}{4}\sum_i \frac{\partial \mathrm{Po}(\lambda_k^i)}{\partial c_p} = \frac{1}{4}\sum_i \left(\mathrm{Po}(\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\frac{\partial \lambda_k^i}{\partial c_p}\right)$$

The Fisher information matrix diagonal entries:

$$\begin{aligned}
I_{pp}(\theta) &= \mathbb{E}\left[\left(\sum_{k=1}^{N}\frac{1}{l_k}\frac{\partial l_k}{\partial c_p}\right)^2\right] \\
&= \mathbb{E}\left[\left\{\sum_{k=1}^{N}\left(\frac{1}{\sum_{j=1}^4 \mathrm{Po}(\lambda_k^j)}\frac{\partial\sum_{i=1}^4 \mathrm{Po}(\lambda_k^i)}{\partial c_p}\right)\right\}\left\{\sum_{l=1}^{N}\left(\frac{1}{\sum_{j=1}^4 \mathrm{Po}(\lambda_l^j)}\frac{\partial\sum_{i=1}^4 \mathrm{Po}(\lambda_l^i)}{\partial c_p}\right)\right\}\right] \\
&= \sum_{k=1}^{N}\mathbb{E}_k\left[\frac{\left(\sum_{i=1}^4 \frac{\partial \mathrm{Po}(\lambda_k^i)}{\partial c_p}\right)^2}{\left(\sum_{j=1}^4 \mathrm{Po}(\lambda_k^j)\right)^2}\right] \qquad (7)
\end{aligned}$$

as the cross terms $(k,\, l)$ in the sum (2nd row) are zeros:

$$\begin{aligned}
\mathbb{E}\left[\left(\frac{\sum_{i=1}^4 \frac{\partial \mathrm{Po}(\lambda_k^i)}{\partial c_p}}{\sum_{j=1}^4 \mathrm{Po}(\lambda_k^j)}\right)\left(\frac{\sum_{i=1}^4 \frac{\partial \mathrm{Po}(\lambda_l^i)}{\partial c_p}}{\sum_{j=1}^4 \mathrm{Po}(\lambda_l^j)}\right)\right] &= \mathbb{E}_k\left[\frac{\sum_{i=1}^4 \frac{\partial \mathrm{Po}(\lambda_k^i)}{\partial c_p}}{\sum_{j=1}^4 \mathrm{Po}(\lambda_k^j)}\right]\mathbb{E}_l\left[\frac{\sum_{i=1}^4 \frac{\partial \mathrm{Po}(\lambda_l^i)}{\partial c_p}}{\sum_{j=1}^4 \mathrm{Po}(\lambda_l^j)}\right] \\
&= \sum_{i=1}^4 \frac{\partial}{\partial c_p}\left(\sum_{x_k\geq 0}\mathrm{Po}(\lambda_k^i)\right)\sum_{i=1}^4 \frac{\partial}{\partial c_p}\left(\sum_{x_k\geq 0}\mathrm{Po}(\lambda_l^i)\right) \\
&= 0
\end{aligned}$$

Expressing the derivatives and the expectation from Eq.(7):

$$\begin{aligned}
I_{pp}(\theta) &= \sum_{k=1}^{N}\mathbb{E}_k\left[\left\{\frac{\sum_{i=1}^4\left(\mathrm{Po}(x_k;\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\frac{\partial\lambda_k^i}{\partial c_p}\right)}{\sum_{j=1}^4 \mathrm{Po}(x_k;\lambda_k^j)}\right\}^2\right] \\
&= \frac{1}{4}\sum_{k=1}^{N}\sum_{x_k\geq 0}\frac{\left\{\sum_{i=1}^4\left(\mathrm{Po}(x_k;\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\frac{\partial\lambda_k^i}{\partial c_p}\right)\right\}^2}{\sum_{j=1}^4 \mathrm{Po}(x_k;\lambda_k^j)}
\end{aligned}$$

For the four states model we have $\lambda^3(c_1,c_2) = \lambda^1(c_1)+\lambda^2(c_2)$ and so $\frac{\partial\lambda^3}{\partial c_p} = \frac{\partial\lambda^p}{\partial c_p}$ and $\frac{\partial\lambda^j}{\partial c_p} = 0,\ i\neq j$ for $p = \{1,2\},\ j=\{1,2,4\}$; so

$$I_{pp}(\theta) = \sum_{k=1}^{N}\left(\frac{\partial\lambda_k^p}{\partial c_p}\right)^2\mathbb{E}_k\left[\left\{\frac{\sum_{i=\{p,3\}}\left(\mathrm{Po}(x_k;\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\right)}{\sum_{j=1}^4 \mathrm{Po}(x_k;\lambda_k^j)}\right\}^2\right]$$

The Fisher information matrix off-diagonal entries:

$$\begin{aligned}
I_{pq}(\theta) &= \sum_{k=1}^{N}\mathbb{E}_k\left[\frac{\left(\sum_{i=1}^4\frac{\partial \mathrm{Po}(\lambda_k^i)}{\partial c_p}\right)\left(\sum_{l=1}^4\frac{\partial \mathrm{Po}(\lambda_k^l)}{\partial c_q}\right)}{\left(\sum_{j=1}^4 \mathrm{Po}(\lambda_k^j)\right)^2}\right] \\
&= \sum_{k=1}^{N}\left(\frac{\partial\lambda_k^p}{\partial c_p}\right)\left(\frac{\partial\lambda_k^q}{\partial c_q}\right)\mathbb{E}_k\left[\frac{\left(\sum_{i=\{p,3\}}\mathrm{Po}(x_k;\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\right)\left(\sum_{i=\{q,3\}}\mathrm{Po}(x_k;\lambda_k^i)\frac{(x_k-\lambda_k^i)}{\lambda_k^i}\right)}{\left(\sum_{j=1}^4 \mathrm{Po}(x_k;\lambda_k^j)\right)^2}\right] \qquad (8)
\end{aligned}$$

Limit $d \to \infty$ Sources are far apart and λ^1 and λ^2 don not have a common overlap. For k' where $\lambda^1_{k'} > 0$, $\lambda^2_{k'} \equiv 0$ and $\mathrm{Po}(x_{k'}, \lambda^3_{k'}) = \mathrm{Po}(x_{k'}, \lambda^1_{k'}) + \mathrm{Po}(x_{k'}, \lambda^2_{k'} = 0) = \mathrm{Po}(x_{k'}, \lambda^1_{k'}) + 1$. Also $\frac{\partial \lambda^p}{\partial c_q} = 0$, $p \neq q$. From Eq.(7)

$$
\begin{aligned}
I_{pp} &= \sum_{k=1}^{N} \mathbb{E}_k \left[\frac{\left(2 \frac{\partial \mathrm{Po}(\lambda^p_k)}{\partial c_p}\right)^2}{\left(2\mathrm{Po}(\lambda^p_k) + 2\mathrm{Po}(\lambda^q_k)\right)^2} \right] \\
&= \sum_{k=1}^{N} \mathbb{E}_k \left[\frac{\left(\mathrm{Po}(\lambda^p_k) \frac{(x_k - \lambda^p_k)^2}{\lambda^p_k} \frac{\partial \lambda^p_k}{\partial c_p}\right)^2}{\left(\mathrm{Po}(\lambda^p_k) + 1\right)^2} \right] \\
&= \sum_{k=1}^{N} \left(\frac{1}{\lambda^p_k} \frac{\partial \lambda^p_k}{\partial c_p} \right)^2 \mathbb{E}_k \left[(x_k - \lambda^p_k)^2 \left(\frac{\mathrm{Po}(\lambda^p_k)}{\mathrm{Po}(\lambda^p_k) + 1} \right)^2 \right]
\end{aligned}
$$

For large λ^p_k the second term in the expectation is approximately one and

$$
I_{pp} = \frac{1}{2} \sum_{k=1}^{N} \frac{1}{\lambda^p_k} \left(\frac{\partial \lambda^p_k}{\partial c_p} \right)^2
$$

which is the Eq.(3).

The off-diagonal entries:

$$
I_{pq} = 0
$$

as

$$
\frac{\partial \mathrm{Po}(\lambda^p)}{\partial c_p} \frac{\partial \mathrm{Po}(\lambda^q)}{\partial c_q} = 0
$$

because $\lambda^p(x)$ and $\lambda^q(x)$ do not have common support. Therefore

$$
\mathrm{var}(d) = \frac{1}{I_{11}} + \frac{1}{I_{22}}
$$

as in the static (non-blinking) section.

References

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