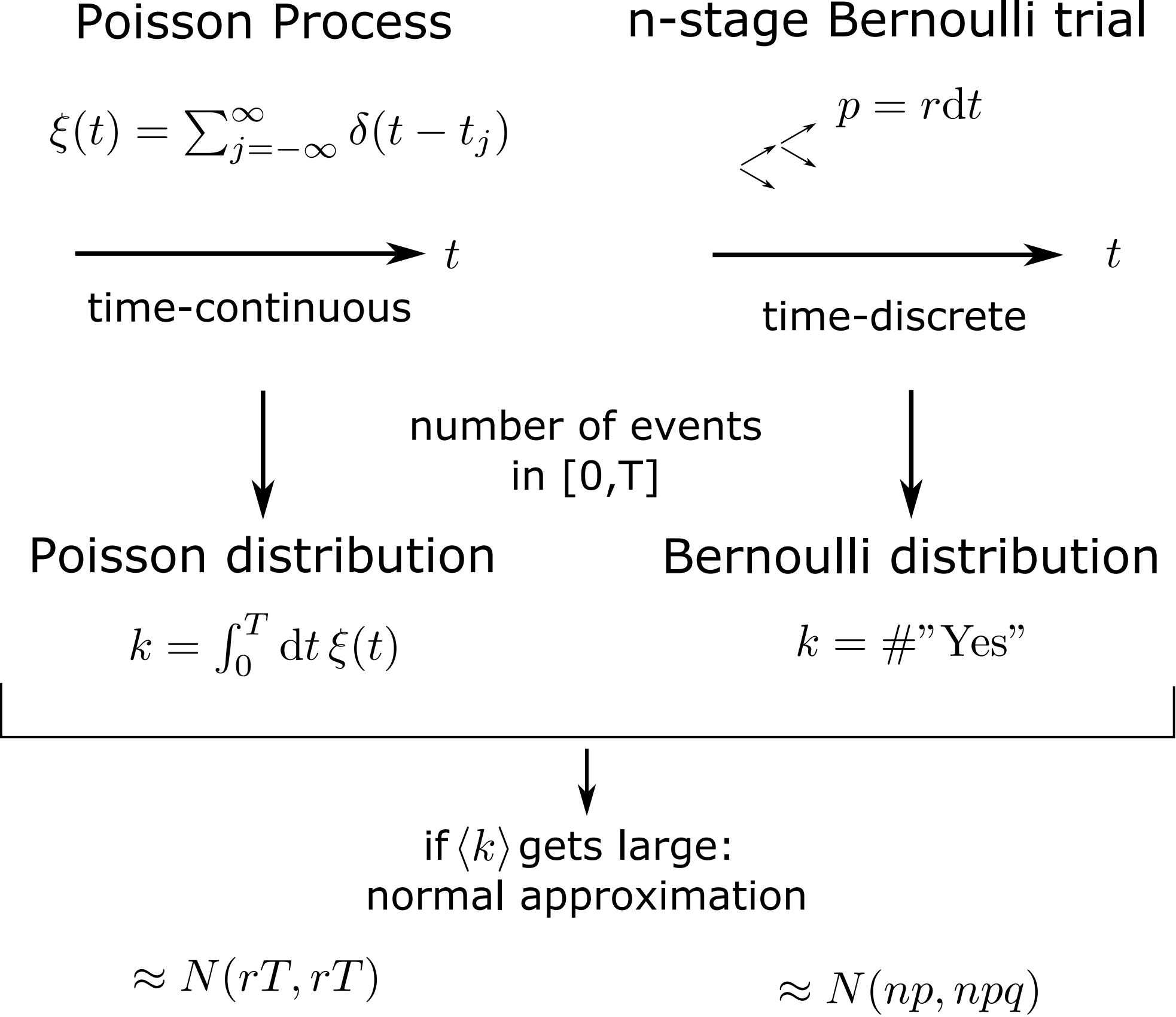
Poisson Process
n-stage Bernoulli trial
$\xi(t) = \sum_{j=-\infty}^{\infty} \delta(t - t_j)$
$p = r\mathrm{d}t$
t
t
time-continuous
time-discrete
number of events
in [0,T]
Poisson distribution
Bernoulli distribution
$k = \int_0^T \mathrm{d}t\, \xi(t)$
$k = \#\text{"Yes"}$
if $\langle k \rangle$ gets large:
normal approximation
$\approx N(rT, rT)$
$\approx N(np, npq)$