

Poisson Distribution

Example:

①

Let X be the number of text messages you receive a day. Suppose that you receive on average 5 texts a day.

X here is an example of a Poisson distribution with $\lambda = 5$ ($\lambda = 5$).

② Let X be the number of goals in a soccer

match at the World Cup. Suppose a match has

on average about 3 goals.

X follows a Poisson distribution with $\lambda = 3$.

Definition:

Poisson Distribution is the distribution of the number of events occurring in a given time period, given the average number of times the events occurs during that period.

The average number of times the event occurs is called lambda (λ).

$$X \sim \text{Poisson}(\lambda)$$

⊗ Some properties of Poisson Distribution.

$$\textcircled{1} \quad E X = \lambda$$

$$\textcircled{2} \quad V(X) = \lambda$$

$$\textcircled{3} \quad P(X = k) = \frac{\lambda^k \cdot e^{-\lambda}}{k!} = p(k)$$

(This is the prob. distribution function of Poisson (λ))

Example :

⊙ Suppose you receive about 5 texts a day, on average. Find the prob. that you receive no texts today.

$$X \sim \text{Poisson}(5)$$

$$P(X = 0) = \frac{5^0 \cdot e^{-5}}{0!} \approx 0.006738$$

Find the prob. of you receiving exactly 5 texts today.

$$P(X=5) = \frac{5^5 \cdot e^{-5}}{5!} = .1755$$

(2) Let X be the number of goals in a soccer match at the World Cup. Suppose a match has on average about .3 goals.

Find the prob. that a match has at most 3 goals.

$$P(X \leq 3) = P(X=0) + P(X=1) + P(X=2) + P(X=3)$$

we have
$$P(X=k) = \frac{3^k \cdot e^{-3}}{k!}$$

$$P(X=0) = \frac{3^0 \cdot e^{-3}}{0!} = \underline{.0498}$$

$$P(X=1) = \frac{3^1 \cdot e^{-3}}{1!} = \underline{.1494}$$

$$P(X=2) = \frac{3^2 \cdot e^{-3}}{2!} = \underline{.2240}$$

$$P(X=3) = \frac{3^3 \cdot e^{-3}}{3!} = \underline{.2240}$$

$$\Rightarrow P(X \leq 3) = .0498 + .1494 + .224 + .224$$

$$= \underline{.6472}$$

Find the prob. that the coach will have at least 3 goals.

$$P(X \geq 3) = P(X=3) + P(X=4)$$

$$+ P(X=5) + P(X=6)$$

.....

$$P(X \geq 3) = 1 - P(X \leq 2)$$

$$= 1 - P(X=0) - P(X=1) - P(X=2)$$

$$= 1 - .0498 - .1494 - .224$$

$$= .5768$$