

61. Let  $X \sim \text{gamma}(\alpha, \beta)$  and consider the CDF  $F_X(x) = P(X \leq x)$  of  $X$ . Let  $Y$  represent a  $\text{Poisson}(\lambda)$  distribution where  $\lambda = x/\beta$ . For the values of  $\alpha$  and  $\beta$  below, calculate  $P(X \leq x)$  and  $P(Y \geq \alpha)$ . Compare the probabilities. You may use  $R$  to compute exact probabilities.
- (a)  $\alpha = 25, \beta = 10, x = 200$
  - (b)  $\alpha = 2, \beta = 6, x = 6$