

Getting the posterior for Poisson distributed dataset $Y = [y_1, y_2, \dots, y_n]$ and a Gamma prior:

$$P(\lambda|Y) = \frac{\overset{①}{P(Y|\lambda)} \overset{②}{P(\lambda)}}{\overset{③}{P(Y)}}$$

$$\textcircled{1} \quad P(Y|\lambda) = \prod_{i=1}^n \frac{e^{-\lambda} \lambda^{y_i}}{y_i!} = \frac{e^{-n\lambda} \lambda^{\sum y_i}}{\prod_{i=1}^n y_i!}$$

$$\textcircled{2} \quad P(\lambda) = \frac{\beta^\alpha \lambda^{\alpha-1} e^{-\lambda\beta}}{\Gamma(\alpha)} \quad \text{for } P(\lambda; \alpha, \beta)$$

$$\textcircled{3} \quad \int_0^\infty \frac{\beta^\alpha \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\Gamma(\alpha) \prod_{i=1}^n y_i!} d\lambda$$

We multiply the integral by two convenience terms:

$$= \int_0^\infty \frac{\beta^\alpha \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\Gamma(\alpha) \prod_{i=1}^n y_i!} \cdot \frac{\Gamma(\alpha + \sum y_i)}{\Gamma(\alpha + \sum y_i)} \cdot \frac{(\beta+n)^{\alpha + \sum y_i}}{(\beta+n)^{\alpha + \sum y_i}} d\lambda$$

Factor out some terms that are constant w.r.t λ :

$$\frac{\beta^\alpha \cdot \Gamma(\alpha + \sum y_i)}{\Gamma(\alpha) \prod_{i=1}^n y_i! \cdot (\beta+n)^{\alpha + \sum y_i}} \int_0^\infty \frac{(\beta+n)^{\alpha + \sum y_i} \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\Gamma(\alpha + \sum y_i)} d\lambda$$

as the term inside integral is the PDF of $\text{Gamma}(\lambda; \alpha + \sum y_i, \beta+n)$, integrating over the whole range of (λ) , i.e. $0 \rightarrow \infty$, will yield 1