

③, cont

Once we set the integral to 1, the denominator term ③ is:

$$\frac{\beta^\alpha \Gamma(\alpha + \sum y_i)}{\Gamma(\alpha) \cdot \prod_{i=1}^n y_i! \cdot (\beta+n)^{\sum y_i + \alpha}}$$

Putting together ①, ②, and ③:

$$\frac{\textcircled{1} \frac{e^{-\lambda} \lambda^{\sum y_i}}{\prod y_i!} \cdot \textcircled{2} \frac{\beta^\alpha \lambda^{\alpha-1} e^{-\lambda \beta}}{\Gamma(\alpha)}}{\textcircled{3} \frac{\beta^\alpha \Gamma(\alpha + \sum y_i)}{\Gamma(\alpha) \cdot \prod y_i! \cdot (\beta+n)^{\sum y_i + \alpha}}}$$

$$= \frac{\beta^\alpha \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\prod y_i! \Gamma(\alpha)} \cdot \frac{\beta^\alpha \Gamma(\alpha + \sum y_i)}{\Gamma(\alpha) \cdot \prod y_i! \cdot (\beta+n)^{\sum y_i + \alpha}}$$

$$= \frac{\beta^\alpha \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\prod y_i! \Gamma(\alpha)} \cdot \frac{\cancel{\Gamma(\alpha)} \cdot \prod y_i! \cdot (\beta+n)^{\sum y_i + \alpha}}{\beta^\alpha \Gamma(\alpha + \sum y_i)}$$

$$= \frac{(\beta+n)^{\sum y_i + \alpha} \lambda^{\sum y_i + \alpha - 1} e^{-\lambda(\beta+n)}}{\Gamma(\alpha + \sum y_i)}$$

which is the pdf of Gamma $\left(\lambda; \alpha + \sum_{i=1}^n y_i, \beta+n \right)$