

DAV-2

Probability Distribution - 4

Poisson Distribution - Revise ✓

Exponential Distribution. ✓

~~log Normal Distribution~~

Next week: 3 classes (2 class syllabus)

① Tue : log Normal + CLT Confidence Interval (2.5 hrs)

Thurs : Wrap-up (DAV-2) + μ, var of every distribution

② Sat : Problem Solving (mixed) + PDF, PMF, CDF

Ajay ✓

WhatsApp, 240 msgs/hr. //

Q1) What is avg time to wait between 2 messages??

$$\begin{aligned} \checkmark 240 \text{ msgs} &\rightarrow 3600 \text{ sec} & \frac{3600 \times 1}{240} \\ \checkmark 1 \text{ msg} &\rightarrow ?? & = 15 \text{ sec.} \end{aligned}$$

Q2) What is avg # messages you receive in 1 sec??

$$\begin{aligned} 3600 &\rightarrow 240 & \frac{1 \times 240}{3600} &= \frac{1}{15} \\ 1 &\rightarrow ?? & &= 0.06 \end{aligned}$$

0.067 msg/second.

λ_1

Rate (λ)

Interval - 1 sec

Q3) What is the prob. of having no messages in 10 sec??

$$\begin{aligned} 3600 &\rightarrow 240 & \frac{10 \times 240}{3600} \\ 10 &\rightarrow ?? & \end{aligned}$$

10 sec $\leq t < \infty$ > 0.000

$$1s \rightarrow 0.067 \text{ msgs}$$

$$10 \text{ sec} \rightarrow 10 \times 0.067 = 10\lambda_1$$

Interval $\rightarrow 1$ unit

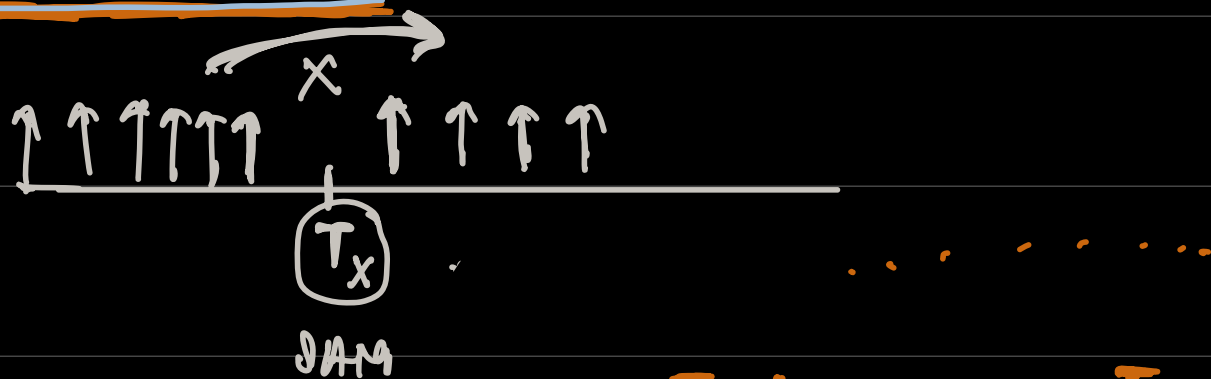
Other Interval $\rightarrow X$ units, $\lambda = X\lambda_1$

Poisson. prof ($k=0$, $\mu = 10\lambda_1$)

$$= 0.5134$$

$\frac{1}{5}$

Q4) What is the P of waiting for more than 10 sec for the next message?



T_x ————— T_{x+10}

240 msgs in 1 hr (3600 sec)

$$\lambda_1 = 1/15$$

$$\lambda_{10} = 10/15$$

✓ $P[T \leq 10] \rightarrow \text{cdf}$

✓ $P[X=0, 15] \rightarrow \text{pmf}$
of Poisson

Waiting for more than 10 sec to msg

=

Receiving no. msg in 10 sec.

Interval : 10 sec

Rate : $10\lambda_1$

$$P[X=0] = \text{poisson. pmf}(k=0, \text{mean} = 10\lambda_1)$$

~~X = 0~~ # message in 10 sec

$[0, 1, 2, 3, \dots]$ (cdf)

$P[X \leq 2]$ in 10 sec

$$P[X=0] = \frac{\lambda^k e^{-\lambda}}{k!}$$

$$= \frac{(10\lambda_1)^0 e^{-10\lambda_1}}{(0)!}$$

$$= e^{-10\lambda_1}$$

Discrete

Poisson

$$P[K=0] = e^{-10\lambda_1}$$

K: No. of messages received in 10 sec. [0, 1, 2, 3, ...]

T: Time to wait for the next message
Continuous.

Exponential Distribution.

$$P[T > 10] = e^{-10\lambda_1}$$

Q What is the prob. of waiting for less than 10 sec to next message?

$$P[T \leq 10] = 1 - e^{-10\lambda_1}$$

CDF \rightarrow Exponential Distribution.

$$| P[T \leq x] = 1 - e^{-x\lambda} |$$

from scipy.stats import expon.

expon.cdf(x=10, scale=1/λ)

Data Engineer/SDE = Bugs

Aug. 2 takes ~5 mins to resolve a bug

Memoryless

Q What is the prob. that you'll be able to find the bug in ≤ 5 mins.

$$P[T \leq 5]$$

$$= \text{cdf}(5, 5)$$

$$5 \rightarrow 1$$

$$1 \rightarrow \frac{1 \times 1}{5} = \frac{1}{5}$$

no. of bugs - Poisson.

$$\lambda_1 = 1/5$$

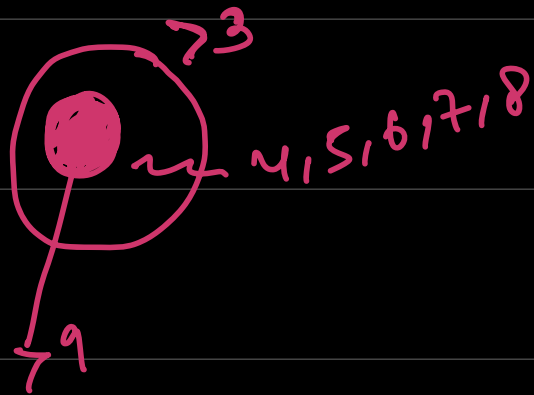
expon.cdf($x=5$, scale=5)

Q Prob that solve between 4-5 mins?

$$P[4 \leq T \leq 5] = \text{cdf}(5, 5) - \text{cdf}(4, 5)$$

Q Given that you have already spent 3 mins, prob. of needing more than 9 mins.

$$P[T > 9 | T > 3] = \frac{P[T > 9 \cap T > 3]}{P[T > 3]}$$



$$= \frac{P[T > 9]}{P[T > 3]}$$

$$= \frac{e^{-9\lambda}}{e^{-3\lambda}}$$

$$= e^{-[9\lambda - 3\lambda]}$$

$$P[T > 9 | T > 3] = e^{-6\lambda}$$

$$P[T > 9 | T > 3] = P[T > 6]$$

X

Memoryless

