Section 5.3 — Poisson Distribution

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Outline

Introduction

Examples

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Definition (Poission Distribution)

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Requirements

- 1. The random variable *X* is the number of occurrences of an event over some interval.
- 2. Each success must be independent of other successes.
- 3. The mean number of successes in a given interval must be constant

Probability and Parameters

Probability

For a Poisson random variable *X*, the probability of obtaining exactly *x* successes in any particular interval is given by

$$P(X=x) = \frac{e^{-\lambda}\lambda^x}{x!}$$

where $e \approx 2.718282$ and λ is the mean number of successes.

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- The mean is $\mu = \lambda$.
- The standard deviation of $\sigma = \sqrt{\lambda}$.

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- What is the probability that they receive exactly 23 during a given lunch hour?
- What is the probability that they receive fewer than 10?

Spiders!

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- What is the probability that I will kill 7 spiders in the next three weeks?
- What is the probability that I will kill no more than 4 in the next three weeks?

Horse kicks!

The number of deaths caused by horse kicks to men in the Prussian Army between 1875 and 1894 can be modeled with a Poisson distribution. Over 20 years and 14 corps, there were 196 deaths in 280 corps-years. #+ATTR_{BEAMER} :overlay +(1)-

- What is the probability that a randomly selected corps-year has 0 deaths?
- · What about 1? 2? 3? 4?

Actual numbers for deaths by horse-kick.

The actual numbers were

Number of deaths	Number of corps-years
0	144
1	91
2	32
3	11
4	2