S-1: The quantum noise in x-ray imaging obeys Poisson distribution:

$$P_K = \frac{N^K e^{-N}}{K!}$$

where: P_K is probability, in a given time interval, of emitting K photons from an x-ray source, N is the average number of photons emitted during that interval, and K! is the factorial of non-negative integer.

Please prove that in Poisson process, the variance is given as: $\sigma^2 = N$.

Hint: the following may be helpful:

$$\sigma^{2} = \sum_{K=0}^{\infty} (K - N)^{2} \times P_{K}$$
$$\sum_{K=0}^{\infty} K^{2} \times P_{K} = N^{2} + N$$
$$N = \sum_{K=0}^{\infty} K \times P_{K}$$

Solution:

In Poisson process, the variance can be determined:

$$\sigma^{2} = \sum_{K=0}^{\infty} (K - N)^{2} \times P_{K} = \sum_{K=0}^{\infty} (K^{2} - 2KN + N^{2}) \times P_{K}$$

$$= \sum_{K=0}^{\infty} K^{2} \times P_{K} - 2N \times \sum_{K=0}^{\infty} K \times P_{K} + N^{2} \times \sum_{K=0}^{\infty} P_{K}$$

$$= N^{2} + N - 2N \times N + N^{2}$$

$$= N^{2} + N - 2N^{2} + N^{2}$$

$$= N$$

Note:

$$\sum_{K=0}^{\infty} P_K = 1$$

Therefore, we have shown that in Poisson process, the variance is given as $\sigma^2 = N$.

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