

18. Poisson Distribution

A. Activities

1) Given $X \sim P(1/2)$

\therefore The p. m. f. of X is $p(x) = \frac{e^{-m} m^x}{x!}, x = 0, 1, 2, \dots$

$$\therefore P(x=3) = \frac{e^{-1/2} (1/2)^3}{3!}$$

$$= \frac{0.6065 \times \frac{1}{8}}{6} = 0.0126$$

2) Given mean = $m = 1.5$

\therefore The p. m. f. of X is

$$P(x) = \frac{e^{-m} m^x}{x!}, x = 0, 1, 2, \dots$$

$$(i) \therefore P(X=0) = e^{-1.5} = 0.2231$$

$$\begin{aligned} (ii) P(X \geq 3) &= 1 - P(X < 3) \\ &= 1 - [P(X=0) + P(X=1) + P(X=2)] \\ &= 1 - \left[e^{-1.5} + 1.5 \cdot e^{-1.5} + \frac{e^{-1.5} (1.5)^2}{2!} \right] \\ &= 1 - [0.2231 + 0.3346 + 0.2509] \\ &= 1 - 0.8087 \\ &= 0.1913 \end{aligned}$$

B. Solve the Following

Q.1. If X has Poisson distribution with parameter m & if

$P[X=2] = P[X=3]$, Find $P[X \geq 2]$. [Given $e^{-3} = 0.0497$]

Soln : As X follows Poisson distribution,

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

Now given,

$$P(X=2) = P(X=3)$$

$$\therefore \frac{e^{-m} m^2}{2!} = \frac{e^{-m} m^3}{3!}$$

$$\therefore \frac{m^2}{2} = \frac{m^3}{6} \quad \therefore m = 3$$

$$\begin{aligned}
 P(X \geq 2) &= 1 - P(X < 2) = 1 - [P(X=0) + P(X=1)] \\
 &= 1 - \left[\frac{e^{-3} 3^0}{0!} + \frac{e^{-3} 3^1}{1!} \right] = 1 - [0.0497 + 3 \times 0.0497] \\
 &= 1 - [0.1988] = 0.8012 \\
 \therefore \boxed{P(X \geq 2) = 0.8012}
 \end{aligned}$$

Q.2. If X has a Poisson distribution with variance 2.

Find i) $P[X=4]$ ii) $P[X \leq 4]$ iii) mean of X. [Given $e^{-2} = 0.1353$]

Soln Variance = 2 $\Rightarrow m = 2$ $\therefore P(X=x) = \frac{e^{-2} 2^x}{x!}$

i) $P(X=4) = \frac{e^{-2} 2^4}{4!}$

$$= \frac{0.1353 \times 16}{4 \times 3 \times 2 \times 1}$$

$$= 0.0451 \times 2$$

$$\therefore \boxed{P(X=4) = 0.0902}$$

ii) $P(X \leq 4) = P(X=0) + P(X=1)$
 $+ P(X=2) + P(X=3) + P(X=4)$

$$= \left[\frac{e^{-2} 2^0}{0!} + \frac{e^{-2} 2^1}{1!} + \frac{e^{-2} 2^2}{2!} + \frac{e^{-2} 2^3}{3!} + \frac{e^{-2} 2^4}{4!} \right]$$

$$\therefore P(X \leq 4) = e^{-2} \left[1 + 2 + 2 + \frac{8}{6} + \frac{16}{24} \right]$$

$$= e^{-2} \left[5 + \frac{12}{6} \right]$$

$$= e^{-2} \times 7 = 0.1353 \times 7$$

$$\therefore \boxed{P(X \leq 4) = 0.9471}$$

iii) Mean = Variance = $m = 2$

$$\therefore \boxed{\text{Mean} = 2}$$

Q.3. In a town 10 accidents take place in a span of 50 days. Assuming that the number of accidents follows Poisson distribution. Find the probability that there will be 3 or more accidents per day. [Given $e^{-0.2} = 0.8187$]

Soln: Here $m = \frac{10}{50} = 0.2$

\therefore Poisson Distribution is $X \sim P(m)$

The pmf of X is $P(X=x) = \frac{e^{-m} m^x}{x!}$; $x=0, 1, 2, \dots$

$\therefore P(\text{3 or more accident per day}) = P(X \geq 3)$

$$\therefore P(X \geq 3) = 1 - P(X < 3) = 1 - [P(X=0) + P(X=1) + P(X=2)]$$

$$= 1 - \left[\frac{e^{-0.2} (0.2)^0}{0!} + \frac{e^{-0.2} (0.2)^1}{1!} + \frac{e^{-0.2} (0.2)^2}{2!} \right]$$

$$= 1 - [(0.8187) + (0.2)(0.8187) + (0.02) \times (0.8187)]$$

$$= 1 - [0.8187 + 0.16374 + 0.016374]$$

$$= 1 - 0.9988 = 0.0012$$

$$\therefore \boxed{P(X \geq 3) = 0.0012}$$

Sign of Teacher :