

# PROBABILITY AND STATISTICS (UCS401)

## Lecture-13

(Poisson distribution with illustrations)

Random Variables and their Special Distributions (Unit –III & IV)



Dr. Rajanish Rai  
Assistant Professor  
School of Mathematics  
Thapar Institute of Engineering and Technology, Patiala

## Poisson distribution

~~forgetful~~

- (i) When  $n$  is very large, i.e.,  $n \rightarrow \infty$
- (ii) When probability  $p$  is very small, i.e.,  $p \rightarrow 0$
- (iii)  $np = d$  (finite) of success  $p$

### Poisson distribution :-

A discrete random variable  $X$ , which has the following probability mass function

$$P(X) = \frac{e^{-d} d^x}{x!} \quad x = 0, 1, 2, 3, \dots, \infty$$

is called poisson variate and its distribution is called Poisson distribution.

Q9

A random variable  $X$  is said to follow poisson distribution ( $X \sim P(d)$ ) with parameter  $d$  ( $d > 0$ ) if its probability mass function (p.m.f.) is given by :

$$P[X=x] = p_x(x) = \begin{cases} \frac{e^{-d} d^x}{x!} & x=0,1,2,3,\dots,\infty \\ 0 & \text{o/w} \end{cases}$$

Question :-

Show that  $P(x) = \frac{e^{-d} d^x}{x!}$ ,  $x=0,1,2,\dots$  is probability mass function for poisson distribution.

Solution :-

For Poisson distribution

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

We know by definition  $p(x)$  is p.m.f

if (i)  $p(x) \geq 0$

(ii)  $\sum_{x=0}^{\infty} p(x) = 1$

$$\begin{aligned} \therefore \sum_{x=0}^{\infty} p(x) &= \sum_{x=0}^{\infty} \frac{e^{-d} d^x}{x!} \\ &= e^{-d} \left( \sum_{x=0}^{\infty} \frac{d^x}{x!} \right) \\ &= e^{-d} \left[ 1 + \frac{d}{1!} + \frac{d^2}{2!} + \frac{d^3}{3!} + \dots - \infty \right] \\ &= e^{-d} e^d = e^{-d+d} = e^0 = 1 \end{aligned}$$

$$\Rightarrow \sum_{x=0}^{\infty} p(x) = 1$$

$\Rightarrow P(x) = \frac{e^{-d} d^x}{x!}$  is p.m.f. for Poisson

distribution. #

~~Doubtion :-~~

Prove that Poisson distribution is a limiting case  
of Binomial distribution under following  
conditions :

- ①  $n \rightarrow \infty$
- ②  $p \rightarrow 0$
- ③  $np = d$  (finite).

~~Solution :-~~

The probability mass function (p.m.f.) for  
Binomial distribution is given by

$$P(x) = {}^n C_x p^x q^{n-x}, \quad p+q=1 \\ x=0, 1, 2, \dots - n$$

$$\begin{aligned} \Rightarrow \lim_{n \rightarrow \infty} P(x) &= \lim_{n \rightarrow \infty} {}^n C_x p^x (1-p)^{n-x} \\ &= \lim_{n \rightarrow \infty} \frac{n!}{x! (n-x)!} p^x (1-p)^{n-x} \\ &= \lim_{n \rightarrow \infty} \frac{n(n-1)(n-2)(n-3) \dots (n-(x-1))(n-x)!}{x! (n-x)!} p^x (1-p)^{n-x} \end{aligned}$$

$$\because np=d \Rightarrow p=\frac{d}{n}$$

$$\begin{aligned} &= \lim_{n \rightarrow \infty} \frac{n(n-1)(n-2)(n-3) \dots (n-(x-1))}{x!} \left(\frac{d}{n}\right)^x \left(1-\frac{d}{n}\right)^{n-x} \\ &= \lim_{n \rightarrow \infty} \frac{x! \left[(1-\frac{1}{n})(1-\frac{2}{n})(1-\frac{3}{n}) \dots (1-\frac{x-1}{n})\right]}{x!} \frac{d^x}{x!} \left(1-\frac{d}{n}\right)^x \end{aligned}$$

Q

$$= \lim_{n \rightarrow \infty} \left[ (1-x_1)(1-x_2)(1-x_3) \cdots (1-\frac{x-1}{n}) \right] \frac{d^n}{x_1^n} (1-x_1)^n (1-x_2)^{n-1} \cdots (1-x_{n-1})^2 (1-x_n)^1$$

$$= \lim_{n \rightarrow \infty} \left[ \frac{d^n}{x_1^n} (1-x_1)^n \right]$$

$$\times \lim_{n \rightarrow \infty} \left[ (1-x_1)(1-x_2)(1-x_3) \cdots (1-\frac{x-1}{n}) \right] (1-x_1)^{n-1} (1-x_2)^{n-2} \cdots (1-x_{n-1})^2 (1-x_n)^1$$

$$= \frac{d^n}{x_1^n} e^{-d} \rightarrow \text{f.m.f for poisson distribution}$$

proved

In Binomial distribution:

$$P(X=r) = \begin{cases} r! p^r q^{n-r} & ; r=0, 1, 2, 3, \dots n \\ 0 & \text{otherwise} \end{cases}$$

Assumptions are :

- (i) No. of experiment conducted is finite "n".
- (ii) Probability of success is  $p$  and constant for each experiment.

Poisson distribution -: Poisson distribution is a limiting case of the Binomial distribution under the following conditions :

- (i) No. of experiment is infinite, " $n \rightarrow \infty$ ".
- (ii) Probability of success is  $p$  and is infinitely small, i.e.,  $p \rightarrow 0$ .
- (iii)  $np = d$  (say) is finite.

Under these conditions, the Binomial probability function reduces to

$$P(X=r) = \frac{e^{-d} d^r}{r!}, \quad r=0, 1, 2, 3, \dots \infty$$

is called Poisson distribution function.

- \* Only one parameter  $d$  and is given as Mean.

Mean :-

$$\text{Mean} = E(X) = \sum_{x=0}^{\infty} x P(x)$$

$$= \sum_{x=0}^{\infty} x \frac{d^x}{x!} e^{-d}$$

$$= \sum_{x=0}^{\infty} x \frac{d^x}{x(x-1)!} e^{-d}$$

$$= \sum_{x=0}^{\infty} \frac{d \frac{d^{x-1}}{(x-1)!}}{(x-1)!} e^{-d}$$

$$= de^{-d} \sum_{x=0}^{\infty} \frac{d^{x-1}}{(x-1)!} = de^{-d} \left( 1 + \frac{d}{1!} + \frac{d^2}{2!} + \dots \right)$$

$$= de^{-d} \cdot d \quad | \quad \text{i.e., } X \sim P(d)$$

$$\boxed{\text{Mean} = E(X) = d}$$

$E(X) = \text{Mean} = d$  (parameter)

(ii) Variance :-

The variance is defined as

$$V(X) = E(X^2) - (E(X))^2$$

$$\because X \sim P(d) \quad E(X) = d$$

$$\text{To find } E(X^2) = \sum_{x=0}^{\infty} x^2 P(x)$$

$$= \sum_{x=0}^{\infty} x^2 e^{-d} \frac{d^x}{x!}$$

$$\therefore x^2 = x(x-1) + x$$

$$= \sum_{x=0}^{\infty} (x(x-1) + x) e^{-d} \frac{d^x}{x!}$$

$$= \sum_{x=0}^{\infty} x(x-1) e^{-d} \frac{d^x}{x!} + \sum_{x=0}^{\infty} x e^{-d} \frac{d^x}{x!}$$

$$= \sum_{x=0}^{\infty} \frac{x(x-1) e^{-d} d^x}{x(x-1)!} + \sum_{x=0}^{\infty} \frac{x e^{-d} d^x}{x(x-1)!}$$

$$= \sum_{x=0}^{\infty} \frac{e^{-d} d^x d^{x-2}}{(x-2)!} + \sum_{x=0}^{\infty} \frac{d e^{-d} d^{x-1}}{(x-1)!}$$

$$= d^2 e^{-d} \left( \sum_{x=0}^{\infty} \frac{d^{x-2}}{(x-2)!} \right) + d e^{-d} \left( \sum_{x=0}^{\infty} \frac{d^{x-1}}{(x-1)!} \right)$$

$$= d^2 e^{-d} e^d + d e^{-d} e^d$$

$$\Rightarrow \boxed{E(X^2) = d + d}$$

$$\text{which} \Rightarrow \text{Var}(X) = E(X^2) - (E(X))^2 \\ = (d^2 + d) - d^2$$

$$\boxed{\text{Var}(X) = d}$$

Note that :-

It is only distribution in which

$$\text{Mean} = \text{Variance} = \text{parameter}$$

i.e.,  $X \sim P(d)$

$$\boxed{E(X) = \text{Var}(X) = d}$$

Moment generating function for Poisson distribution :-

The moment generating function (MGF) for poisson distribution is given by

$$\begin{aligned} M_X(t) &= E(e^{tx}) = \sum_{x=0}^{\infty} e^{tx} p(x) \\ &= \sum_{x=0}^{\infty} e^{xt} \frac{e^{-d} d^x}{x!} \\ &= e^{-d} \sum_{x=0}^{\infty} \frac{(det)^x}{x!} \\ &= e^{-d} e^{det} \end{aligned}$$

$$\Rightarrow \boxed{\phi_X(t) = E(e^{tx}) = e^{t(\lambda - 1)}}$$

### Characteristic function :-

The characteristic function is denoted by  $\phi_X(t)$  and is defined as :

$$\phi_X(t) = E(e^{itx}) = \sum_{x=0}^{\infty} e^{itx} p(x)$$

$$= \sum_{x=0}^{\infty} e^{itx} \frac{e^{-\lambda} \lambda^x}{x!}$$

$$= e^{-\lambda} \sum_{x=0}^{\infty} \frac{(\lambda e^{it})^x}{x!}$$

$$= e^{-\lambda} e^{\lambda e^{it}}$$

$$\boxed{\phi_X(t) = E(e^{itx}) = e^{\lambda(e^{it}-1)}}$$

### Probability generating function :-

The probability generating function is denoted by  $Z_X(t)$  and defined as

$$Z_X(t) = E(z^x) = \sum_{x=0}^{\infty} z^x p(x)$$

$$= \sum_{x=0}^{\infty} z^x \frac{e^{-\lambda} \lambda^x}{x!}$$

$$= e^{-\lambda} \sum_{x=0}^{\infty} \frac{(\lambda z)^x}{x!}$$

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$$= e^d e^{dt} \\ = e^d (e^t - 1)$$

$$\boxed{Z_X(t) = E(Z^t) = e^d(e^t - 1)} \quad \#$$

Mean and Var

Question :- If  $X$  follows the poisson distribution, i.e.,  $X \sim P(d)$  and its moment generating function is given by  $M_X(t) = e^d(e^t - 1)$ . Then find mean, variance and standard deviation (6).

Solution :- Given that  $X$  follows the poisson distribution  $X \sim P(d)$  and its moment generating function is given by

$$M_X(t) = e^d(e^t - 1)$$

$$\text{and Mean } E(X) = d$$

$$\text{Variance } V(X) = d$$

$$\text{Standard deviation (S.D.)} = \sqrt{V(X)}$$

Given that

$$M_X(t) = e^d(e^t - 1)$$

$$\text{Hence } \boxed{d = 4}$$

$$\Rightarrow \text{Mean} = \text{Variance} = 4$$

$$\text{S.D.} = \sqrt{4} = 2$$

$$\Rightarrow \boxed{\text{S.D.} = 2} \quad \underline{\text{Ans}}$$

## Mean and variance by Moment generating function (M.G.F) :-

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We know that

$$E(X^k) = \left\{ \begin{array}{l} \frac{d^k}{dt^k}(M_X(t)) \Big|_{t=0} & \text{if } M_X(t) \text{ is given} \\ (-i)^k \frac{d^k}{dt^k}(\phi_X(t)) \Big|_{t=0} & \text{if } \phi_X(t) \text{ is given} \end{array} \right.$$

$$\text{Mean} = E(X)$$

$$\text{Variance} = E(X^2) - (E(X))^2$$

For Poisson distn

$$M_X(t) = e^d(e^{t-1})$$

Now

$$\begin{aligned} E(X) &= \frac{d}{dt}(M_X(t)) \Big|_{t=0} \\ &= \frac{d}{dt}(e^d(e^{t-1})) \Big|_{t=0} \\ &= (e^d(e^{t-1}) \det) \Big|_{t=0} \\ &= de^0 e^d(e^0-1) \\ &= d \end{aligned}$$

$$\Rightarrow \boxed{E(X) = \text{mean} = d}$$

$$\begin{aligned} E(X^2) &= \frac{d^2}{dt^2}(M_X(t)) \Big|_{t=0} \\ &= \frac{d}{dt}(\det(e^{t-1}) \det) \Big|_{t=0} \\ &= \left[ e^d(e^{t-1})(\det)^2 + \det e^d(e^{t-1}) \right] \Big|_{t=0} \end{aligned}$$

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$$= d^2 + d$$

$$E(X^2) = d^2 + d$$

$$\text{Now } \text{Var}(X) = E(X^2) - (E(X))^2$$

$$= d^2 + d - d^2$$

$$\Rightarrow \boxed{\text{Var}(X) = d}$$

Mean and Variance by characteristic function :-

We know that for Poisson distribution, the characteristic function is given by

$$\phi_X(t) = e^{d(e^{it}-1)}$$

$$E(X^n) = (-i)^n \frac{d^n}{dt^n} (\phi_X(t)) \Big|_{t=0}$$

$$\text{Mean} = E(X)$$

$$\text{Var}(X) = E(X^2) - (E(X))^2.$$

$$E(X) = (-i)^1 \frac{d}{dt} (\phi_X(t)) \Big|_{t=0}$$

$$= (-i) [e^{d(e^{it}-1)} (de^{it})]$$

$$= -i^2 [e^{d(e^{it}-1)} de^{it}] \Big|_{t=0}$$

$$\boxed{E(X) = d}$$

$$\begin{aligned}
 E(X^2) &= (-i)^2 \frac{d^2}{dt^2} \left[ \phi_X(t) \right]_{t=0} \\
 &= (-i) \left[ \frac{d}{dt} \left( e^{d(e^{it}-1)} (de^{it}) \right) \right]_{t=0} \\
 &= - \left[ (di^2 e^{it}) e^{d(e^{it}-1)} \right. \\
 &\quad \left. + e^{d(e^{it}-1)} (die^{it})^2 \right]_{t=0} \\
 &= - \left[ -d - d^2 \right]_{t=0} \\
 X^2 &= d^2 + d
 \end{aligned}$$

$$\text{Var}(X) = E(X^2) - (E(X))^2 = d^2 + d - d^2$$

$$\Rightarrow \boxed{\text{Var}(x) = 1}$$

$$E_X^y = E(X^{iy}) = \left\{ \begin{array}{l} \frac{d^y}{dt^y} (M_{X(t)}) \\ (-i)^y \frac{d^y}{dt^y} (\phi_{X(t)}) \end{array} \right|_{t=0}$$

Question :-

Given that 2% of fuses are manufactured by a firm are defective. Find the probability that a box containing 200 fuses has:

- ① At least one defective fuse
- ② 3 or more defective fuses
- ③ No defective fuses.

Solution :-

Given that

$$n=200 \quad \beta = 2\% = 0.02$$

$\because n$  is large and probability is small

$\Rightarrow$  Poission distribution.

$\therefore$  for Poisson distribution

$$np = d$$

$$\Rightarrow d = 200 \times 0.02 = 4$$

$$\Rightarrow \boxed{d = 4}$$

The probability mass function (p.m.f) for poisson distribution is given by

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

$$P(x) = e^{-4} \frac{4^x}{x!}$$

i) At least one defective firms

$$P(X \geq 1) = 1 - P(X < 1)$$

$$= 1 - P(0)$$

$$= 1 - e^{-4} \frac{4^0}{0!}$$

$$\boxed{P(X \geq 1) = 1 - e^{-4}}$$

ii) 3 or more defective

$$P(X \geq 3) = 1 - P(X < 3)$$

$$= 1 - (P(0) + P(1) + P(2))$$

$$= 1 - \left( \frac{4^0 e^{-4}}{0!} + \frac{4^1 e^{-4}}{1!} + \frac{4^2 e^{-4}}{2!} \right)$$

$$= 1 - e^{-4}(1 + 4 + 8)$$

$$P(X \geq 3) = 1 - 13e^{-4}$$

Answ

(iii) NO defective flyers

$$P(0) = \frac{e^{-4} 4^0}{0!}$$

$$\Rightarrow P(0) = e^{-4}$$

Ans

Question :- In certain factory turning out blades, there is small chance of 0.02 for any blade to be defective. The blade is supplied in packet of 10. Using Poission distribution find approximate number of packets containing

- ① NO defective blades
- ② One defective blade

In Consignment of 10000 packets

Solution :- Given that

$$N = 10,000, n = 10, \beta = 0.02$$

$\Rightarrow$  n is large and probability is small.

$\Rightarrow$  Poission distribution.

$\therefore$  For poission distribution

$$np = d$$

$$\Rightarrow d = 10 \times 0.002$$

$$\Rightarrow d = 0.02$$

We know that p.m.f. for poission distribution is

given by  $P(x) = \frac{e^{-d} d^x}{x!}$

$$P(x) = e^{-0.02} \frac{(0.02)^x}{x!}$$

For no defective blades

$$P(0) = \frac{e^{-0.02} (0.02)^0}{0!}$$

$$P(0) = e^{-0.02} = 0.9802$$

$$\begin{aligned}\therefore \text{No. of packets containing zero defective blade} \\ &= 10000 \times P(0) \\ &= 9802 \text{ packets}\end{aligned}$$

(ii) One defective blade

$$\begin{aligned}P(1) &= \frac{e^{-0.02} (0.02)^1}{1!} \\ &= (0.02) \times 0.9802\end{aligned}$$

$$\begin{aligned}\therefore \text{No. of packets containing one defective blade.} \\ &= 10000 \times 0.9802 \times 0.02 \\ &= 9802 \times 0.02 \\ &= 196.04 \quad \underline{\text{Ans}}\end{aligned}$$

Question :- If the probability of a bad reaction from a certain injection is 0.01, find the chance that out of 200 individuals more than two will get bad reaction.

Solution :- Given  $n = 200$  &  $p = 0.01$

Here  $n$  is very large and probability is very small  
 $\Rightarrow$  Poisson distribution

For Poisson distribution

$$\lambda = np$$

$$\lambda = 200 \times 0.01 = 2$$

$$\boxed{\lambda = 2}$$

The probability mass function (p.m.f.) for Poisson distribution is given by -

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

$$P(x) = \frac{e^{-2} 2^x}{x!}$$

For individuals more than two get bad reaction.

$$P(X > 2) = 1 - P(X \leq 2)$$

$$= 1 - (P(0) + P(1) + P(2))$$

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

$$= 1 - e^{-2} (1 + 2 + 2)$$

$$\boxed{P(X > 2) = 1 - 5e^{-2}}$$

Ans

## Fitting of Poisson distribution

~~Question :-~~

A skilled typist, on average work, kept a record of mistake made per day during 300 working days.

Mistake/day	0	1	2	3	4	5	6
No. of days	143	90	42	12	9	3	1

x mistake /day	f No. of days	xf	$P(x) = \frac{e^{-d} d^x}{x!} = \frac{e^{-0.89} (0.89)^x}{x!}$	$P(x) \times 300$
0	143	0	$P(0) = \frac{e^{-0.89} (0.89)^0}{0!} = 0.411$	$123.3 \approx 123$
1	90	90	$P(1) = \frac{e^{-0.89} (0.89)^1}{1!} = 0.365$	$109.5 \approx 110$
2	42	84	$P(2) = \frac{e^{-0.89} (0.89)^2}{2!} = 0.163$	$48.9 \approx 49$
3	12	36	$P(3) = \frac{e^{-0.89} (0.89)^3}{3!} = 0.048$	$14.4 \approx 14$
4	9	36	$P(4) = \frac{e^{-0.89} (0.89)^4}{4!} = 0.011$	$3.3 \approx 3$
5	3	15	$P(5) = \frac{e^{-0.89} (0.89)^5}{5!} = 0.002$	$0.6 \approx 1$
6	1	6	$P(6) = \frac{e^{-0.89} (0.89)^6}{6!} = 0.0003$	$0.09 \approx 0$
$\sum f = 300$		$\sum xf = 267$	$\sum P(x) \times 300 = 300$	

$$\sum f = 300, \quad \sum xf = 267$$

For Poisson distribution

$$d = \bar{x} = \frac{\sum xf}{\sum f}$$

$$d = \frac{267}{300} = 0.89$$

fitting of poission

distribution.

~~Question :-~~ Assuming that one in 80 births in case of twins, calculate the probability of 2 or more sets of twins on a day when 30 births occur.

~~Solution :-~~  $X$ : No. of twins

The required probability

$$P(X \geq 2)$$

No. of births  
 $n = 30$

$$P(\text{twins}) = \frac{1}{80}$$

Here  $n = 30$  (large)  $\beta = \frac{1}{80}$  (small) ] Poisson distribution

$$d = np = 30 \times \frac{1}{80} = \frac{3}{8}$$

$$d = \frac{3}{8}$$

$\therefore$  For Poisson distribution, the p.m.f. is given by

$$P(x) = P(X=x) = \frac{e^{-d} d^x}{x!} = \frac{e^{-\frac{3}{8}} \left(\frac{3}{8}\right)^x}{x!}$$

$$\begin{aligned} P(X \geq 2) &= 1 - P(X < 2) \\ &= 1 - [P(X=0) + P(X=1)] \\ &= 1 - \left[ \frac{e^{-\frac{3}{8}} \left(\frac{3}{8}\right)^0}{0!} + \frac{e^{-\frac{3}{8}} \left(\frac{3}{8}\right)^1}{1!} \right] \\ &= 1 - e^{-\frac{3}{8}} \left[ 1 + \frac{3}{8} \right] \end{aligned}$$

$$P(X \geq 2) = 1 - \frac{11}{8} e^{-\frac{3}{8}} = 0.055$$

Question :- A car hire firm has two cars which it hires out day by day. The number of demands for car on each day is distributed as a Poisson variate with mean 1.5. Calculate the proportion of days on which

(i) Neither car is used.

(ii) Some demand is refused.

Solution :-

$X$ : No. of cars used  
For Poisson distribution

$$\text{Mean} = d = 1.5$$

(i) Neither car is used, i.e.,  $P(X=0)$

For Poisson distribution, the p.m.f is given by

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

$$P(X=2) = e^{-1.5} \frac{(1.5)^2}{2!}$$

$$\therefore P(X=0) = e^{-1.5} \frac{(1.5)^0}{0!}$$

$$P(X=0) = e^{-1.5}$$

(ii) Some demand is refused, i.e., when demanded more than two caps  
i.e.,  $P(X > 2)$

$$\begin{aligned} P(X > 2) &= 1 - P(X \leq 2) \\ &= 1 - [P(X=0) + P(X=1) + P(X=2)] \\ &= 1 - \left[ \frac{e^{-1.5} (1.5)^0}{0!} + \frac{e^{-1.5} (1.5)^1}{1!} + \frac{e^{-1.5} (1.5)^2}{2!} \right] \end{aligned}$$

$$P(X > 2) = 1 - e^{-1.5} \left[ 1 + \frac{1.5}{1!} + \frac{(1.5)^2}{2!} \right]$$

Ans

~~Question :-~~ The m.g.f. of a random variable  $X$  is given by  $M_X(t) = e^{3(e^t-1)}$

Then find  $p(X=1)$

~~Solution :-~~ we know that the m.g.f. for Poisson distribution is

$$M_X(t) = e^{d(e^t-1)} \quad \left[ \text{Here } M_X(t) = e^{3(e^t-1)} \right] \Rightarrow \boxed{d=3}$$

The probability mass function (p.m.f.) for Poisson distribution is given by

$$p(x) = p(X=x) = \frac{e^{-d} d^x}{x!}$$

$$p(X=1) = \frac{e^{-3} 3^1}{1!}$$

$$\therefore p(X=1) = \frac{e^{-3} 3^1}{1!}$$

$$\boxed{p(X=1) = \frac{3}{e^3}}$$

