

## Poisson Distribution:

A random Variable  $X$  is said to follow poisson distribution if it assume only non negative values & its probability mass function is given by

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

$\lambda \rightarrow$  parameter of the poisson distribution.  
Its mean ~~is~~ and Variance is  $\lambda$ .

problem 1:

① If  $X$  is a Poisson Variate such that

$P(X=2) = 9 P(X=4) + 90 P(X=6)$ , find the Variance.

Sol  
The probability distribution for the Poisson R.V  $X$  is given by

$$P(X=x) = \frac{e^{-\lambda} \lambda^x}{x!}, \quad x=0,1,\dots,n \text{ \& } \lambda>0$$

Given  $P(X=2) = 9 P(X=4) + 90 P(X=6)$

$$\frac{e^{-\lambda} \lambda^2}{2!} = 9 \frac{e^{-\lambda} \lambda^4}{4!} + 90 \frac{e^{-\lambda} \lambda^6}{6!}$$

$\div$  throughout by  $\lambda^2 e^{-\lambda}$ , we get

$$\frac{1}{2!} = 9 \frac{\lambda^2}{4!} + 90 \frac{\lambda^4}{6!}$$

$$\frac{1}{2} = \frac{9\lambda^2}{4 \cdot 3 \cdot 2} + \frac{90\lambda^4}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2}$$

$$\frac{1}{2} = \frac{3\lambda^2}{8} + \frac{\lambda^4}{8} \Rightarrow \frac{\lambda^4}{8} + \frac{3\lambda^2}{8} = \frac{1}{2} \quad \frac{\lambda^4}{\lambda} + 3\lambda = 4$$

$$\lambda + 4\lambda - 4 = 0$$

$$\lambda = -4$$

$$\lambda = -1$$

$$\lambda^2 + 4\lambda - 4 = 0$$

$$\lambda^2(\lambda + 4) - (\lambda + 4) = 0$$

$$(\lambda^2 - 1)(\lambda + 4) = 0$$

$$\lambda = -4 \quad [\lambda > 0]$$

$$\lambda = 1$$

$$\lambda = \pm 1 \Rightarrow \boxed{\lambda = 1}$$

For a poisson distribution

$$\text{Var}(x) = \lambda = 1$$

The probability of an item produced by a certain machine will be defective is 0.05. If the produced items are sent to the market in packets of 20

find the number of packets containing

1) atleast 2 defective items

2) exactly 2

3) atleast 2 defect items

Sol. Let  $X$  denote the number of defective items produced by a certain machine.

$P$  is the probability that an item to be defective is

$$= 0.05$$

$$n = 20 \quad N = 1000$$

Note:

In the limiting case as  $n \rightarrow \infty$  then B.D becomes P.D.

$$\therefore \text{mean } \lambda = np$$

$$= 20 \times 0.05$$

$$= 1$$

$$\boxed{\lambda = 1}$$

The pmf of PD is

$$\therefore P(X=x) = \frac{e^{-\lambda} \lambda^x}{x!} = \frac{e^{-1}}{x!}$$

1) Number of packets

Containing atleast 2 defective

$$\text{items} = N P(X \geq 2)$$

$$= 1000 [1 - P(X \leq 1)]$$

$$= 1000 [1 - (P(X=0) + P(X=1))]$$

$$= 1000 \left[ 1 - \left( \frac{e^{-1}}{0!} + \frac{e^{-1}}{1!} \right) \right]$$

$$= 1000 [1 - 2e^{-1}]$$

$$= 1000 [1 - 2/e]$$

$$= 1000 (0.2642)$$

$$\approx 264$$

⑥ Number of packets  
Containing exactly 2 defective  
item.

$$= N \cdot P(X=2)$$

$$= 1000 \cdot \frac{e^{-1}}{2!}$$

$$= 500 \cdot e^{-1}$$

$$= 500 (0.3679)$$

$$\approx 184 \text{ approx.}$$

c) Number of packets  
Containing atmost 2 defective  
items

$$= NP(X \leq 2)$$

$$= N \{ P[X=0] + P[X=1] + P[X=2] \}$$

$$= 1000 \left\{ \frac{e^{-1}}{0!} + \frac{e^{-1}}{1!} + \frac{e^{-1}}{2!} \right\}$$

$$= 1000 \left\{ \frac{1}{e} + \frac{1}{e} + \frac{1}{2e} \right\}$$

$$= 1000 \left\{ \frac{2}{e} + \frac{1}{2e} \right\}$$

$$= \frac{1000}{e} \left\{ 2 + \frac{1}{2} \right\}$$

$$= \frac{1000}{e} \left\{ \frac{5}{2} \right\} = \frac{2500}{e}$$

$$\approx 920$$

The number of typing mistakes  
that a typist makes on a  
given page has a poisson  
distribution with a mean of  
3 mistakes. what is the  
probability that she makes

1) Exactly 7 mistakes,

2) Fewer than 4 mistakes,

3) No mistake on a given  
page.

Sol

Given Mean  $(\lambda) = 3$

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

$$= \frac{e^{-3} 3^x}{x!}$$

1)  $P[\text{Exactly 7 mistakes}]$

$$= P[X=7]$$

$$= \frac{e^{-3} 3^7}{7!} = 0.0216$$

②  $P[\text{Fewer than 4 mistakes}]$

$$P[X < 4]$$

$$= P[X=0] + P[X=1] + P[X=2] + P[X=3]$$

$$= \frac{e^{-3} 3^0}{0!} + \frac{e^{-3} 3^1}{1!} + \frac{e^{-3} 3^2}{2!} + \frac{e^{-3} 3^3}{3!}$$

$$= e^{-3} \left[ 1 + 3 + \frac{9}{2} + \frac{9}{2} \right]$$

$$= 13e^{-3} \approx 0.6474$$

① P[No mistake on a given page] i.e.  $P[X=0]$ .

$$= \frac{e^{-3} (3)^0}{0!} = e^{-3} = 0.0498$$

② From records of 10 Indian Army Corps kept over 20 years the following data were obtained showing the number of deaths caused by the horse. Calculate the theoretical Poisson frequencies.

No of deaths	0	1	2	3	4	Total
Frequency	109	65	22	3	1	200

Sol  $\bar{x} = \frac{\sum f_i x_i}{N}$

$$= \frac{0 \cdot 109 + 1 \cdot 65 + 2 \cdot 22 + 3 \cdot 3 + 4 \cdot 1}{200}$$

$$= \frac{65 + 44 + 9 + 4}{200}$$

$$= 0.61$$

The theoretical frequencies are given by

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

①  $x=0$   $\lambda=0.61$

$$200 \cdot \frac{e^{-0.61} (0.61)^0}{0!}$$

$$\Rightarrow 200 \cdot e^{-0.61} (0.5434)$$

$$= 108.67$$

$$\approx 109$$

②  $x=1$   $\lambda=0.61$

$$200 \cdot \frac{e^{-0.61} (0.61)^1}{1!}$$

$$= 200 \times (0.5434) \cdot (0.61)$$

$$= 66.28$$

$$\approx 66$$

Number of deaths	0	1	2	3	4	Total
Observed frequency	109	65	22	3	1	200
Theoretical frequency	109	66	20	4	1	200