

Chapter 13

The Poisson Distribution

Jeanne Antoinette Poisson (1721–1764), Marquise de Pompadour, was a member of the French court and was the official chief mistress of Louis XV from 1745 until her death. The pompadour hairstyle was named for her. In addition, poisson is French for fish. The Poisson distribution, however, is named for Simeon-Denis Poisson (1781–1840), a French mathematician, geometer and physicist.

13.1 Specification of the Poisson Distribution

In this chapter we will study a family of probability distributions for a countably infinite sample space, each member of which is called a **Poisson distribution**. Recall that a binomial distribution is characterized by the values of two parameters: n and p . A Poisson distribution is simpler in that it has only one parameter, which we denote by θ , pronounced *theta*. (Many books and websites use λ , pronounced *lambda*, instead of θ . We save λ for a related purpose.) The parameter θ must be positive; $\theta > 0$. Below is the formula for computing probabilities for the Poisson.

$$P(X = x) = \frac{e^{-\theta} \theta^x}{x!}, \text{ for } x = 0, 1, 2, 3, \dots \quad (13.1)$$

In this equation, e is the famous number from calculus,

$$e = \lim_{n \rightarrow \infty} (1 + 1/n)^n = 2.71828 \dots$$

You might recall, from the study of infinite series in calculus, that

$$\sum_{x=0}^{\infty} b^x / x! = e^b,$$

for any real number b . Thus,

$$\sum_{x=0}^{\infty} P(X = x) = e^{-\theta} \sum_{x=0}^{\infty} \theta^x / x! = e^{-\theta} e^{\theta} = 1.$$

Poisson Distribution Chapter Assessment Solutions

Patrick Vollmar



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