

## Poisson distribution

(Univariate-Discrete)

Parameters:  $\lambda$  ( $\lambda > 0$ )      Denoted by:  $X \sim \text{Pois}(\lambda)$

**Story:** The Poisson distribution is a limiting case of the binomial distribution when the number of trials  $n$  tends to infinity and  $p$  tends to zero while the product  $np = \lambda$  remains constant. The parameter  $\lambda$  is also the mean of the distribution, so it gives the average number of the successful events. We can also write  $\lambda = rt$  where  $r$  is the average rate and  $t$  is the time interval for that. Here  $\lambda$  gives the average number of events in the time interval  $t$ .

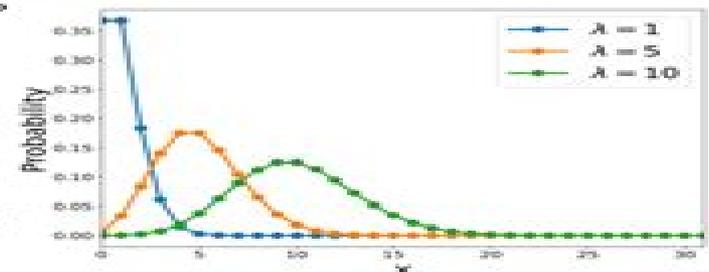


PMF: 
$$p_X(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!} & \text{for } x = 0, 1, 2, \dots \\ 0 & \text{otherwise} \end{cases}$$

Mean:  $\lambda$

Variance:  $\lambda$

**Related distributions:** The Poisson distribution is a limiting case of the binomial distribution when the number of trials  $n$  tends to infinity and  $p$  tends to zero while the product  $np = \lambda$  remains constant.



## Uniform distribution

(Univariate-Discrete)

Parameters:  $a, b$  ( $a, b \in \mathbb{Z}$ )      Denoted by:  $X \sim \text{DU}(a, b)$

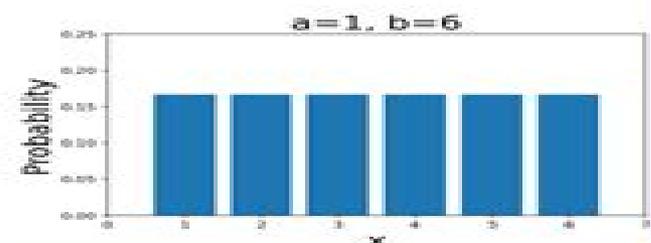
**Story:** A random variable  $X$  with a discrete uniform distribution with parameters  $a$  and  $b$  can take each of the integers  $a, a+1, \dots, b$  with equal probability. So, it is a probability distribution where all outcomes have an equal chance of occurring.

PMF:

$$p_X(x) = \begin{cases} \frac{1}{b - a + 1} & \text{for } x = a, a + 1, \dots, b \\ 0 & \text{otherwise} \end{cases}$$

Mean:  $(a+b)/2$

Variance:  $\frac{(b-a+1)^2 - 1}{12}$



## Uniform distribution

(Univariate-Continuous)

Parameters:  $a, b$       Denoted by:  $X \sim U(a, b)$

**Story:** If the random variable  $X$  has a continuous uniform distribution with the parameters  $a$  and  $b$ , then for every subinterval of  $[a, b]$ , the probability that  $X$  belongs to that subinterval is proportional to the length of that subinterval, and all intervals of the same length are equally probable.

# Probability Statistics With Applications Solution

**Liying Dong**



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