

Poisson Distribution - Derivation

$$p(y) = \frac{n!}{y!(n-y)!} p^y (1-p)^{n-y} = \frac{n!}{y!(n-y)!} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y}$$

Taking limit as $n \rightarrow \infty$ □

$$\lim_{n \rightarrow \infty} p(y) = \lim_{n \rightarrow \infty} \frac{n!}{y!(n-y)!} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y} = \frac{1}{y!} \lim_{n \rightarrow \infty} \frac{n(n-1)\dots(n-y+1)(n-y)!}{n^n (n-y)!} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y}$$

$$= \frac{1}{y!} \lim_{n \rightarrow \infty} \frac{n(n-1)\dots(n-y+1)}{(n-\lambda)^y} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y} = \frac{1}{y!} \lim_{n \rightarrow \infty} \frac{n}{n-\lambda} \frac{n-1}{n-\lambda} \dots \frac{n-y+1}{n-\lambda} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y}$$

Note: $\lim_{n \rightarrow \infty} \frac{n}{n-\lambda} = 1$, $\lim_{n \rightarrow \infty} \frac{n-1}{n-\lambda} = 1$, ..., $\lim_{n \rightarrow \infty} \frac{n-y+1}{n-\lambda} = 1$ for all fixed y

$$\lim_{n \rightarrow \infty} p(y) = \frac{1}{y!} \lim_{n \rightarrow \infty} \left(\frac{\lambda}{n}\right)^y \left(\frac{n-\lambda}{n}\right)^{n-y}$$

From Calculus, we get: $\lim_{n \rightarrow \infty} \left(\frac{n-\lambda}{n}\right)^{n-y} = e^{-\lambda}$

$$\lim_{n \rightarrow \infty} p(y) = \frac{1}{y!} e^{-\lambda} \lambda^y = \frac{e^{-\lambda} \lambda^y}{y!} \quad y = 0, 1, 2, \dots$$

Series expansion of exponential function: $e^{-\lambda} = \sum_{j=0}^{\infty} \frac{(-\lambda)^j}{j!}$

$$\sum_{j=0}^{\infty} p(y) = \sum_{j=0}^{\infty} \frac{e^{-\lambda} \lambda^j}{j!} = e^{-\lambda} \sum_{j=0}^{\infty} \frac{\lambda^j}{j!} = e^{-\lambda} e^{\lambda} = 1 \quad \text{"Legitimate" Probability Distribution}$$

EXCEL Functions:

$p(y)$: **POISSON**($y, \lambda, 0$)

$F(y)$: **POISSON**($y, \lambda, 1$)

Derivation Of The Poisson Distribution Webhome

Victor M. Corman



Derivation Of The Poisson Distribution Webhome:

Whispering the Strategies of Language: An Emotional Quest through **Derivation Of The Poisson Distribution Webhome**

In a digitally-driven earth wherever screens reign supreme and immediate interaction drowns out the subtleties of language, the profound secrets and mental nuances concealed within words usually go unheard. Yet, nestled within the pages of **Derivation Of The Poisson Distribution Webhome** a captivating fictional value pulsing with fresh thoughts, lies an exceptional journey waiting to be undertaken. Published by an experienced wordsmith, this charming opus attracts readers on an introspective journey, lightly unraveling the veiled truths and profound influence resonating within the very fabric of every word. Within the emotional depths of this poignant evaluation, we can embark upon a genuine exploration of the book is key styles, dissect their captivating writing type, and yield to the strong resonance it evokes serious within the recesses of readers hearts.

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