

Poisson distribution

(Univariate-Discrete)

Parameters: λ ($\lambda > 0$)

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 λ 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 λ gives the average number of events in the time interval t .

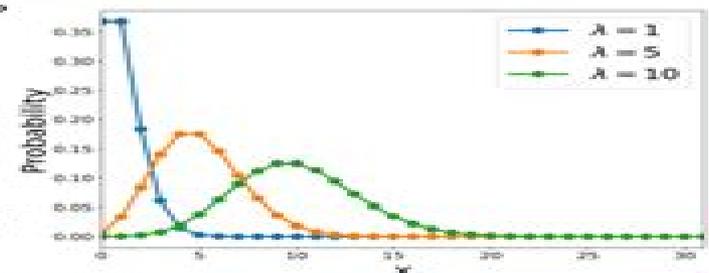


PMF:
$$p_X(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!} & \text{for } x = 0, 1, 2, \dots \\ 0 & \text{otherwise} \end{cases}$$

Mean: λ

Variance: λ

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: $X \sim \text{DU}(a, b)$

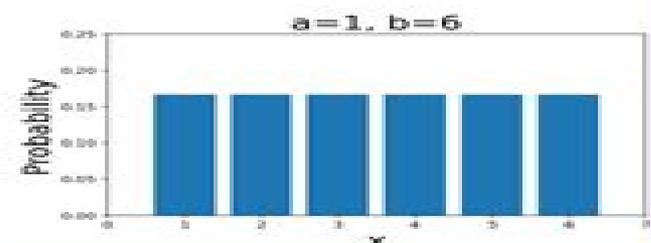
Story: A random variable X with a discrete uniform distribution with parameters a and b can take each of the integers $a, a+1, \dots, b$ with equal probability. So, it is a probability distribution where all outcomes have an equal chance of occurring.

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.

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Table of Contents Probability Statistics With Applications Solution

1. Understanding the eBook Probability Statistics With Applications Solution
 - The Rise of Digital Reading Probability Statistics With Applications Solution
 - Advantages of eBooks Over Traditional Books
2. Identifying Probability Statistics With Applications Solution
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Probability Statistics With Applications Solution
 - User-Friendly Interface
4. Exploring eBook Recommendations from Probability Statistics With Applications Solution
 - Personalized Recommendations
 - Probability Statistics With Applications Solution User Reviews and Ratings
 - Probability Statistics With Applications Solution and Bestseller Lists

5. Accessing Probability Statistics With Applications Solution Free and Paid eBooks
 - Probability Statistics With Applications Solution Public Domain eBooks
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 - Probability Statistics With Applications Solution Budget-Friendly Options
6. Navigating Probability Statistics With Applications Solution eBook Formats
 - ePub, PDF, MOBI, and More
 - Probability Statistics With Applications Solution Compatibility with Devices
 - Probability Statistics With Applications Solution Enhanced eBook Features
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 - Adjustable Fonts and Text Sizes of Probability Statistics With Applications Solution
 - Highlighting and Note-Taking Probability Statistics With Applications Solution
 - Interactive Elements Probability Statistics With Applications Solution
8. Staying Engaged with Probability Statistics With Applications Solution
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Probability Statistics With Applications Solution
9. Balancing eBooks and Physical Books Probability Statistics With Applications Solution
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Probability Statistics With Applications Solution
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Probability Statistics With Applications Solution
 - Setting Reading Goals Probability Statistics With Applications Solution
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Probability Statistics With Applications Solution
 - Fact-Checking eBook Content of Probability Statistics With Applications Solution
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

-
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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