

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 .

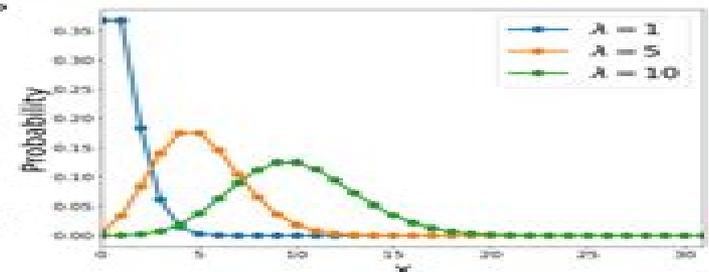


PMF:
$$p_X(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!} & \text{for } x = 0, 1, 2, \dots \\ 0 & \text{otherwise} \end{cases}$$

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

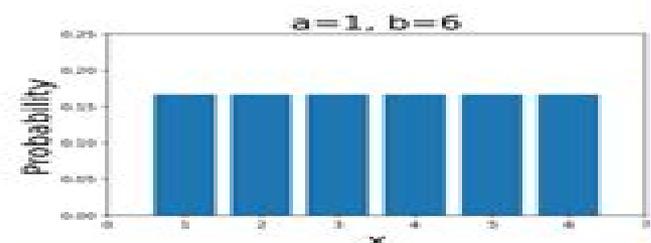
Story: A random variable X with a discrete uniform distribution with parameters a and b can take each of the integers $a, a+1, \dots, b$ with equal probability. So, it is a probability distribution where all outcomes have an equal chance of occurring.

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.

Probability Statistics With Applications Solution

M Lipman



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