Poisson distribution

Parameters: λ ($\lambda > 0$)   **Denoted by**: $X \sim Pois(\lambda)$

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.
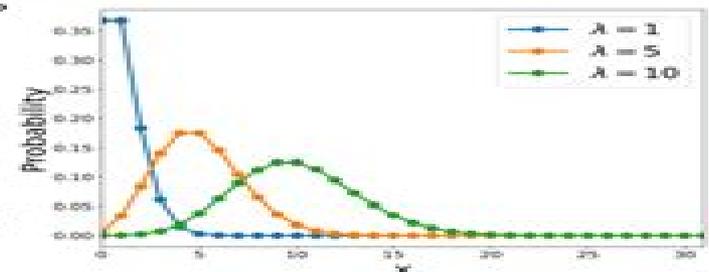

PMF: $p_X(x) = \begin{cases} \dfrac{\lambda^x e^{-\lambda}}{x!} & for\ x = 0,1,2,\dots \\ 0 & otherwise \end{cases}$

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

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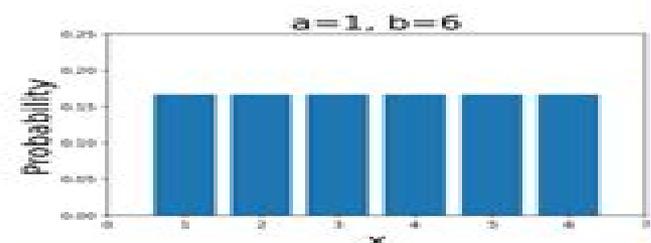
Story: A random variable X with a discrete uniform distribution with parameters a and b can take each of the integers a, $a+1\dots$, b with equal probability. So, it is a probability distribution where all outcomes have an equal chance of occurring.

PMF:

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

Mean: $(a+b)/2$

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

Uniform distribution

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

Leonard A. Asimow,Mark M. Maxwell

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