

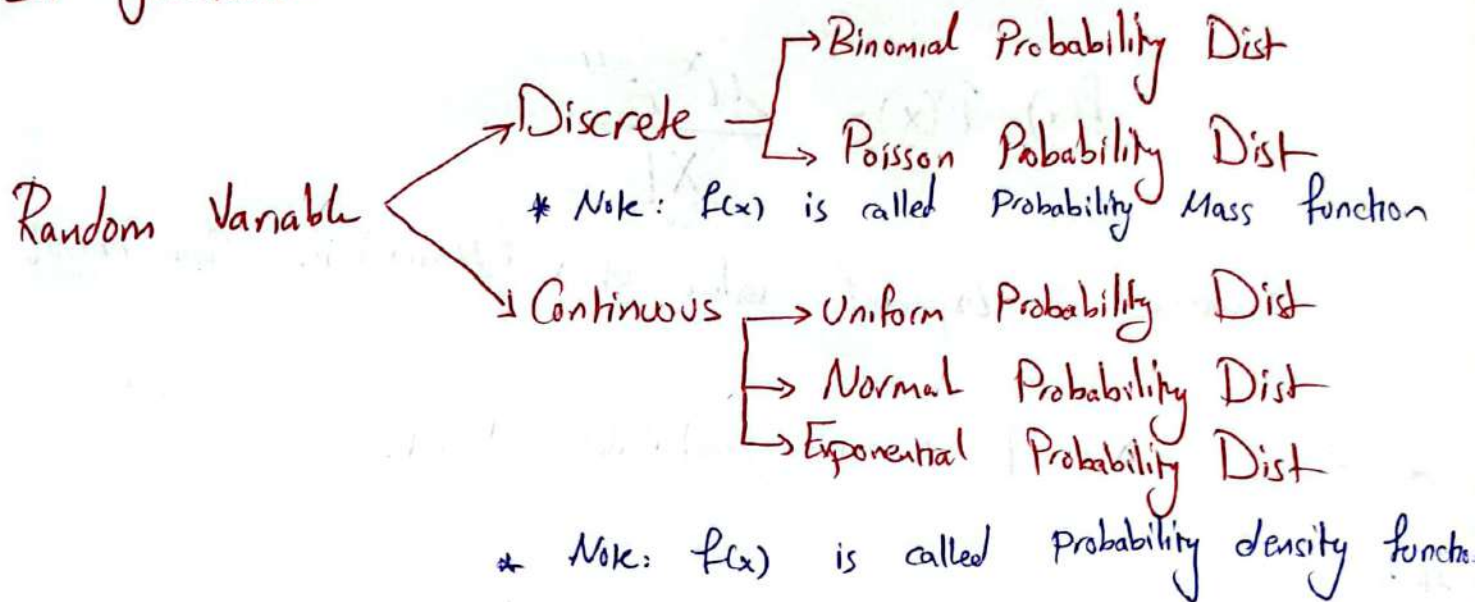
ch. 5

## Random Variable

5.5

### Poisson Probability Distribution

In general-



### 5.5 Poisson Probability Distribution

\* Discrete prob. Dist.

\*  $X$  :- number of something in an interval (time, space).

Exp:  $X$  : # of cars arrive a car wash in a day

$X$  : # of calls received by Jawwal Center per hour

$X$  : # of Ritaj's visitors every 15 minute

\* IF  $X$  has a Poisson Distribution then

..  $E(X) = \mu$

..  $\text{Var}(X) = \sigma^2 = \mu$

.. std. dev. of  $X = \sigma = \sqrt{\mu}$

Note:

$$X = 0, 1, 2, \dots$$

"Discrete"

finite number

How to find  $f(x)$  in Poisson Dist ??

$$f(x) = P(x) = \frac{\mu^x e^{-\mu}}{x!}$$

where  $\mu$ : Expected value of  $x$  (Mean) in some interval

\* Since  $X$  is Poisson Probability Dist.

then

$$(1) P(0) + P(1) + P(2) + \dots = 1$$

(2)  $\mu$  changes according to the interval

Exp If the Mean of calls per hour is 100

$$\Rightarrow \mu = 100 \text{ (Per hour)}$$

$$\Rightarrow \mu = 2400 \text{ (Per day)}$$

$$\Rightarrow \mu = 1.67 \text{ (Per minute)}$$

\*\* If  $X$  has a Poisson dist. ~~Then~~ Then

$$\therefore E(X) = \mu$$

$$\therefore \text{Var}(X) = \sigma^2 = \mu$$

$$\therefore \text{Std. dev. of } X = \sigma = \sqrt{\mu}$$

Exp. The number of Ritaj's visitor has poisson  
Dist. with an average of 10 visitors per minute

Q1. Define  $X$ : # of Ritaj's visitor

$$X = 0, 1, 2, 3, \dots$$

$$\mu = 10 \text{ (Per min)}$$

① What is the Probability that 6 will visit  
ritaj in a minute?

$$P(X) = \frac{\mu^x e^{-\mu}}{x!}$$

$$\mu = 10 \text{ (Per min)}$$

$$X = 6$$

$$P(6) = \frac{10^6 e^{-10}}{6!}$$

$$= 0.0631$$

$$10 \boxed{\wedge} 6 \boxed{\times} \boxed{\text{shift}} \boxed{\wedge} -10 \boxed{\div}$$

$$6 \boxed{\text{shift}} \boxed{\times^{-1}} \boxed{=}$$

② What is the probability of no visitor in 30 second  
 $\mu = 5$  (Per 30 second)

$$X = 0$$

$$P(0) = \frac{5^0 e^{-5}}{0!}$$

$$= 0.0067$$

③ What is the expected number of visitor in an hour

$$\text{Expected number} = \mu = 600 \text{ (per hour)}$$

④ What is the standard deviation of visitor in a day

$$\text{Std. deviation} = \sigma = \sqrt{\mu} = \sqrt{14400} = 120$$

⑤ What is the probability at most one visitor in a minute

$$P(X \leq 1) = P(0) + P(1)$$

$$\mu = 10 \text{ (per minute)}$$

$$= \frac{10^0 e^{-10}}{0!} + \frac{10^1 e^{-10}}{1!}$$

$$X = 0, 1$$

$$= 0.0005$$

⑥ What is the probability at least 2 visitor in a minute

$$P(X \geq 2) = P(2) + P(3) + \dots$$

$$\mu = 10 \text{ (per min)}$$

$$= 1 - [P(0) + P(1)]$$

$$X = 2, 3, 4, \dots$$

$$= 1 - 0.0005$$

$$= 0.9995$$