

Chapter 2: Discrete Distributions

Chapter 2: Discrete Distributions

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Book : PROBABILITY AND STATISTICAL INFERENCE ,Ninth Edition , Robert V. Hogg Elliot A. Tanis
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Distributions	probability mass function (pmf) $P(X=x)$	Value of r.v	Mean μ	Variance σ^2 Standard deviation $\sigma = \sqrt{\text{Variance}}$	Moment generating $M(t)$	R.V X
Discrete uniform $m > 0$	$\frac{1}{m}$	$x = 1, 2, \dots, m$ m: positive integer	$\frac{m+1}{2}$	$\frac{m^2-1}{12}$	$\frac{e^t(1-e^{tm})}{m(1-e^t)}$	Each value of the random variable is equally likely
Bernoulli $0 < p < 1$	$p^x(1-p)^{1-x}$	$x = 0, 1$	p	pq	$(q + pe^t)$	Experiment has only two outcomes
Binomial $b(n, p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	$x = 0, 1, \dots, n$	np	npq	$(q + pe^t)^n$	X: is the number of successes in a random sample of size n
Hypergeometric	$\frac{\binom{N_1}{x} \binom{N_2}{n-x}}{\binom{N}{n}}$	$x \leq n$, $x \leq N_1$, $n - x \leq N_2$	$n \left(\frac{N_1}{N} \right)$	$n \left(\frac{N_1}{N} \right) \left(\frac{N_2}{N} \right) \left(\frac{N-n}{N-1} \right)$		$N = N_1 + N_2$ $N_1 > 0, N_2 > 0$ X: number of successes in the sample
Negative binomial $0 < p < 1$ $r = 1, 2, 3, \dots$	$\binom{x-1}{r-1} p^r (1-p)^{x-r}$	$x = r, r+1, \dots$	$\frac{r}{p}$	$\frac{rq}{p^2}$	$\frac{(pe^t)^r}{[1-qe^t]^r}$	X: denote the number of trials needed to observe the r th success
Geometric	$p(1-p)^{x-1}$	$x = 1, 2, \dots$	$\frac{1}{p}$	$\frac{q}{p^2}$	$\frac{pe^t}{[1-qe^t]}$	X : number of the trial on which the first success occurs
Poisson	$\frac{\lambda^x e^{-\lambda}}{x!}$	$x = 0, 1, \dots$	λ	λ	$e^{\lambda(e^t-1)}$	X: number of events occurring within a fixed interval of time or space.

2.2 MATHEMATICAL EXPECTATION

2.2-2. Let the random variable X have the *pmf*

$$f(x) = \frac{(|x| + 1)^2}{9}, x = -1, 0, 1.$$

Compute $E(X)$, $E(X^2)$, and $E(3X^2 - 2X + 4)$.

2.2-3. Let the random variable X be the number of days that a certain patient needs to be in the hospital. Suppose X has the *pmf*

$$f(x) = \frac{5-x}{10}, x = 1, 2, 3, 4.$$

If the patient is to receive \$200 from an insurance company for each of the first two days in the hospital and \$100 for each day after the first two days, what is the expected payment for the hospitalization?

2.2-4. An insurance company sells an automobile policy with a deductible of one unit. Let X be the amount of the loss having *pmf*

$$f(x) = \begin{cases} 0.9 & , x = 0. \\ \frac{c}{x} & , x = 1, 2, 3, 4, 5, 6. \end{cases}$$

where c is a constant. Determine c and the expected value of the amount the insurance company must pay.

2.3 SPECIAL MATHEMATICAL EXPECTATIONS

2.3-1. Find the mean and variance for the following discrete distributions:

(a) $f(x) = \frac{1}{5}, x = 5, 10, 15, 20, 25.$

(b) $f(x) = 1, x = 5.$

(c) $f(x) = \frac{4-x}{6}, x = 1, 2, 3.$

2.3-2. For each of the following distributions, find $\mu = E(X)$, $E[X(X-1)]$, and $\sigma^2 = E[X(X-1)] + E(X) - \mu^2$:

(a) $f(x) = \frac{3!}{x!(3-x)!} \left(\frac{1}{4}\right)^x \left(\frac{3}{4}\right)^{3-x}, x = 0, 1, 2, 3.$

(b) $f(x) = \frac{4!}{x!(4-x)!} \left(\frac{1}{2}\right)^4, x = 0, 1, 2, 3, 4.$

2.3-4. Let μ and σ^2 denote the mean and variance of the random variable X . Determine $E\left[\frac{X-\mu}{\sigma}\right]$ and $E\left\{\left[\frac{X-\mu}{\sigma}\right]^2\right\}$.

2.3-5. Consider an experiment that consists of selecting a card at random from an ordinary deck of cards. Let the random variable X equal the value of the selected card, where *Ace* = 1, *Jack* = 11, *Queen* = 12, and *King* = 13. Thus, the space of X is $S = \{1, 2, 3, \dots, 13\}$. If the experiment is performed in an unbiased manner, assign probabilities to these 13 outcomes and compute the mean μ of this probability distribution.

2.3-7. Let X equal an integer selected at random from the first m positive integers, $\{1, 2, \dots, m\}$. Find the value of m for which $E(X) = \text{Var}(X)$. (See Zeger in the references.)

2.3-8. Let X equal the larger outcome when a pair of fair four-sided dice is rolled. The pmf of X is

$$f(x) = \frac{2x-1}{16}, x = 1, 2, 3, 4.$$

Find the mean, variance, and standard deviation of X .

2.3-11. If the moment-generating function of X is

$$M(t) = \frac{2}{5} e^t + \frac{1}{5} e^{2t} + \frac{2}{5} e^{3t},$$

find the mean, variance, and pmf of X .

2.3-19. Given a random permutation of the integers in the set $\{1, 2, 3, 4, 5\}$, let X equal the number of integers that are in their natural position. The moment-generating function of X is

$$M(t) = \frac{44}{120} + \frac{45}{120} e^t + \frac{20}{120} e^{2t} + \frac{10}{120} e^{3t} + \frac{1}{120} e^{5t}$$

(a) Find the mean and variance of X .

2.4 THE BINOMIAL DISTRIBUTION

2.4-1 An urn contains 7 red and 11 white balls. Draw one ball at random from the urn. Let $X = 1$ if a red ball is drawn, and $X = 0$ if a white ball is drawn. Give the pmf , mean, and variance of X .

2.4-2 Suppose that in Exercise 2.4-1, $X = 1$ if a red ball is drawn and $X = -1$ if a white ball is drawn. Give the pmf , mean, and variance of X .

2.4-4 It is claimed that 15% of the ducks in a particular region have patent schistosome infection. Suppose that **seven ducks** are selected at random. Let X equal the number of ducks that are infected.

- (a) Assuming independence, how is X distributed?
- (b) Find (i) $P(X \geq 2)$, (ii) $P(X = 1)$, and (iii) $P(X \leq 3)$.

2.4-11 A random variable X has a binomial distribution, with **mean 6** and **variance 3.6**.

Find $P(X = 4)$.

2.4-19 Define the pmf and give the values of μ , σ^2 , and σ when the moment-generating function of X is defined by

(a) $M(t) = \frac{1}{3} + \left(\frac{2}{3}\right) e^t$

(b) $M(t) = (0.25 + 0.75e^t)^{12}$

2.5 THE NEGATIVE BINOMIAL DISTRIBUTION

2.5-2. Show that $63/512$ is the probability that the fifth head is observed on the tenth independent flip of a fair coin.

2.5-4. Suppose an airport metal detector catches a person with metal 99% of the time. That is, it misses detecting a person with metal 1% of the time. Assume independence of people carrying metal. What is the probability that the first metal-carrying person missed (not detected) is among the first 50 metal-carrying persons scanned?

2.6 THE POISSON DISTRIBUTION

2.6-1: Let X have a Poisson distribution with a mean of 4. Find

(a) $P(2 \leq X \leq 5)$.

(b) $P(X \geq 3)$.

(c) $P(X \leq 3)$.

2.6-2: Let X have a Poisson distribution with a variance of 3. Find $P(X = 2)$.

2.6-4: Find $P(X = 4)$ if X has a Poisson distribution such that $3P(X = 1) = P(X = 2)$.

2.6-5: Flaws in a certain type of drapery material appear on the average of one in 150 square feet. If we assume a Poisson distribution, find the probability of at most one flaw appearing in 225 square feet.

2.6-10: The mean of a Poisson random variable X is $\mu = 9$.

Compute $P(\mu - 2\sigma < X < \mu + 2\sigma)$.

Discrete Distributions

Bernoulli

$$0 < p < 1$$

$$f(x) = p^x(1-p)^{1-x}, \quad x = 0, 1$$

$$M(t) = 1 - p + pe^t, \quad -\infty < t < \infty$$

$$\mu = p, \quad \sigma^2 = p(1-p)$$

Binomial

$$b(n, p)$$

$$0 < p < 1$$

$$f(x) = \frac{n!}{x!(n-x)!} p^x (1-p)^{n-x}, \quad x = 0, 1, 2, \dots, n$$

$$M(t) = (1-p + pe^t)^n, \quad -\infty < t < \infty$$

$$\mu = np, \quad \sigma^2 = np(1-p)$$

Geometric

$$0 < p < 1$$

$$f(x) = (1-p)^{x-1}p, \quad x = 1, 2, 3, \dots$$

$$M(t) = \frac{pe^t}{1 - (1-p)e^t}, \quad t < -\ln(1-p)$$

$$\mu = \frac{1}{p}, \quad \sigma^2 = \frac{1-p}{p^2}$$

Hypergeometric

$$N_1 > 0, \quad N_2 > 0$$

$$N = N_1 + N_2$$

$$f(x) = \frac{\binom{N_1}{x} \binom{N_2}{n-x}}{\binom{N}{n}}, \quad x \leq n, x \leq N_1, n-x \leq N_2$$

$$\mu = n \left(\frac{N_1}{N} \right), \quad \sigma^2 = n \left(\frac{N_1}{N} \right) \left(\frac{N_2}{N} \right) \left(\frac{N-n}{N-1} \right)$$

Negative Binomial

$$0 < p < 1$$

$$r = 1, 2, 3, \dots$$

$$f(x) = \binom{x-1}{r-1} p^r (1-p)^{x-r}, \quad x = r, r+1, r+2, \dots$$

$$M(t) = \frac{(pe^t)^r}{[1 - (1-p)e^t]^r}, \quad t < -\ln(1-p)$$

$$\mu = r \left(\frac{1}{p} \right), \quad \sigma^2 = \frac{r(1-p)}{p^2}$$

Poisson

$$\lambda > 0$$

$$f(x) = \frac{\lambda^x e^{-\lambda}}{x!}, \quad x = 0, 1, 2, \dots$$

$$M(t) = e^{\lambda(e^t-1)}, \quad -\infty < t < \infty$$

$$\mu = \lambda, \quad \sigma^2 = \lambda$$

Uniform

$$m > 0$$

$$f(x) = \frac{1}{m}, \quad x = 1, 2, \dots, m$$

$$\mu = \frac{m+1}{2}, \quad \sigma^2 = \frac{m^2-1}{12}$$

2.2-2

$$f(x) = \frac{(|x|+1)^2}{9}, \quad x = -1, 0, 1$$

$$|x| = \begin{cases} x & ; x \geq 0 \\ -x & ; x < 0 \end{cases}$$

$$f(x) = \begin{cases} \frac{(x+1)^2}{9} & x = 0, 1 \\ \frac{(-x+1)^2}{9} & x = -1 \end{cases}$$

x	-1	0	1	Total
$f(x) = P(X=x)$	$\frac{4}{9}$	$\frac{1}{9}$	$\frac{4}{9}$	1

• mean = $E[X] = \sum x p(x=x)$

$$= (-1 \times \frac{4}{9}) + (0 \times \frac{1}{9}) + (1 \times \frac{4}{9}) = 0$$

• $E[X^2] = \sum x^2 p(X=x) = \frac{8}{9}$

• $E[3X^2 - 2X + 4] = 3E[X^2] - 2E[X] + 4$
 $= 3(\frac{8}{9}) - 2(0) + 4 = \frac{20}{3} = 6.667$

2.2-3

$$f(x) = \frac{5-x}{10}, \quad x = 1, 2, 3, 4$$

x	1	2	3	4	Total
$f(x)$	$\frac{4}{10}$	$\frac{3}{10}$	$\frac{2}{10}$	$\frac{1}{10}$	1
Payment	200	400	500	600	

Expected payment = $(200 \times \frac{4}{10}) + (400 \times \frac{3}{10}) + (500 \times \frac{2}{10}) + (600 \times \frac{1}{10})$
 $= 360 \$$

2.2-4

$$f(x) = \begin{cases} 0.9 & X=0 \\ \frac{C}{x} & x=1, 2, 3, 4, 5, 6 \end{cases}$$

x	0	1	2	3	4	5	6
$f(x)$	0.9	$\frac{C}{1}$	$\frac{C}{2}$	$\frac{C}{3}$	$\frac{C}{4}$	$\frac{C}{5}$	$\frac{C}{6}$

$\Rightarrow \sum f(x) = 1$

$$0.9 + C[1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6}] = 1$$

$$\frac{49}{20} C = 1 - 0.9$$

$$\Rightarrow * C = \frac{2}{49} = 0.0408$$

* $E[X] = \sum_{x=0}^6 x p(x) = \frac{12}{49} = 0.244$

Expected Payment by Insurance Company:

* $E[\text{payment}] = (1 \cdot \frac{C}{2}) + (2 \cdot \frac{C}{3}) + (3 \cdot \frac{C}{4}) + (4 \cdot \frac{C}{5}) + (5 \cdot \frac{C}{6})$
 $= \frac{71}{490} = 0.14489 \text{ Unite}$

2.3-1

(a) $f(x) = \frac{1}{5}$, $x = 5, 10, 15, 20, 25$

x	5	10	15	20	25
$f(x)$	$\frac{1}{5}$	$\frac{1}{5}$	$\frac{1}{5}$	$\frac{1}{5}$	$\frac{1}{5}$

mean = $E[x] = \sum x p(x)$
 $= 15$

$E[x^2] = \sum x^2 p(x) = 275$

$\sigma^2 = E[x^2] - (E[x])^2$
 $= 50$

(b) $f(x) = 1$, $x = 5$

mean = $E[x] = \sum x p(x) = 5 \times 1 = 5$

$E[x^2] = \sum x^2 p(x) = 25 \times 1 = 25$

Variance: $\sigma^2 = E[x^2] - (E[x])^2 = 25 - 5^2 = 0$

(c) $f(x) = \frac{4-x}{6}$, $x = 1, 2, 3$

x	1	2	3
$f(x)$	$\frac{3}{6}$	$\frac{2}{6}$	$\frac{1}{6}$

mean: $E[x] = \sum x p(x) = \frac{10}{6} = \frac{5}{3}$

$E[x^2] = \sum x^2 p(x) = \frac{10}{3}$

Variance $\sigma^2 = E[x^2] - (E[x])^2 = \frac{5}{9}$

2.3-2

(a) $f(x) = \frac{3!}{x!(3-x)!} \left(\frac{1}{4}\right)^x \left(\frac{3}{4}\right)^{3-x}$; $x = 0, 1, 2, 3$ $\Rightarrow f(x) = \binom{3}{x} \left(\frac{1}{4}\right)^x \left(\frac{3}{4}\right)^{3-x}$

$x \sim \text{Bin}(n=3, p=\frac{1}{4})$

x	0	1	2	3
$f(x)$	0.421875	0.421875	0.140625	0.015625

$E[x] = \sum x p(x) = 0.75$

$E[x^2] = 1.125 = \frac{9}{8}$

$\sigma^2 = \frac{9}{16}$

$E[x] = np = \frac{3}{4}$

Variance $\sigma^2 = npq = \frac{9}{16}$

$\sigma^2 = E[x^2] - (E[x])^2$

$\Rightarrow E[x^2] = \sigma^2 + (E[x])^2 = \frac{9}{8}$

(b) H.W

2.3-4

$$E\left[\frac{x-\mu}{\sigma}\right] = E\left[\frac{x}{\sigma} - \frac{\mu}{\sigma}\right] = \frac{1}{\sigma} E[x] - \frac{1}{\sigma} \mu = \frac{\mu}{\sigma} - \frac{\mu}{\sigma} = 0$$

$$E\left[\left(\frac{x-\mu}{\sigma}\right)^2\right] = E\left[\left(\frac{x}{\sigma} - \frac{\mu}{\sigma}\right)^2\right] = E\left[\left(\frac{x}{\sigma}\right)^2\right] - 2 \frac{\mu}{\sigma} E\left[\frac{x}{\sigma}\right] + \frac{\mu^2}{\sigma^2}$$

$$= \frac{1}{\sigma^2} E[x^2] - \frac{2\mu^2}{\sigma^2} + \frac{\mu^2}{\sigma^2}$$

$$= \frac{1}{\sigma^2} E[x^2] - \frac{\mu^2}{\sigma^2}$$

$$= \frac{1}{\sigma^2} (\sigma^2 + \mu^2) - \frac{\mu^2}{\sigma^2}$$

$$= \frac{\sigma^2}{\sigma^2} + \frac{\mu^2}{\sigma^2} - \frac{\mu^2}{\sigma^2} = 1$$

2.3-7

x is an integer selected at random from the first m positive integer.

* Discrete Uniform distribution

$$E[x] = \frac{1+m}{2}$$

$$\text{Var}(x) = \frac{m^2-1}{12}$$

$$\Rightarrow E[x] = \text{Var}(x) \Rightarrow \frac{1+m}{2} = \frac{m^2-1}{12}$$

$$\Rightarrow 12m + 12 = 2m^2 - 2$$

$$2m^2 - 12m - 14 = 0$$

$$\Rightarrow \boxed{m=7} \text{ or } \boxed{m=-1}$$

Since m represent the number of positive integer

$$\Rightarrow \boxed{m=7}$$

2.3-8 $f(x) = \frac{2x-1}{16}$, $x=1, 2, 3, 4$

x	1	2	3	4
$f(x)$				

complet
H.W

mean: $E[x] = \sum x p(x)$

$$E[x^2] = \sum x^2 p(x)$$

Variance: $\sigma^2 = E[x^2] - (E[x])^2$

S.D: $\sigma = \sqrt{\sigma^2} =$

2.3.11

$$M(t) = \frac{2}{5} e^t + \frac{1}{5} e^{2t} + \frac{2}{5} e^{3t}$$

$$M'(t=0) = \left. \frac{2}{5} e^t + \frac{2}{5} e^{2t} + \frac{2 \times 3}{5} e^{3t} \right|_{t=0} = 2 \Rightarrow E[x] = 2$$

$$M''(t=0) = \left. \frac{2}{5} e^t + \frac{2 \times 2}{5} e^{2t} + \frac{6 \times 3}{5} e^{3t} \right|_{t=0} = \frac{24}{5} \Rightarrow E[x^2] = \frac{24}{5}$$

$$\begin{aligned} \text{Var}(x) &= E[x^2] - (E[x])^2 \\ &= \frac{24}{5} - (2)^2 = \frac{4}{5} = 0.8 \end{aligned}$$

2.3.19

$$M(t) = \frac{44}{120} + \frac{45}{120} e^t + \frac{20}{120} e^{2t} + \frac{10}{120} e^{3t} + \frac{1}{120} e^{5t}$$

$$E[x] = M'(t=0) = 1$$

$$\begin{aligned} \text{Var}(x) &= M''(t=0) - [M'(t=0)]^2 \\ &= 2 - 1^2 \\ &= 1 \end{aligned}$$

b = 2/120

2.4-1

$$\begin{array}{|c|c|} \hline 7 & 11 \\ \hline R & W \\ \hline \end{array} \\ N=18$$

$X=1$ if a red ball drawn

$X=0$ if a white ball drawn

The Experiment has only two outcomes $\begin{array}{l} R \\ W \end{array}$

$X=1 \Rightarrow R = \text{Successe} \rightarrow P = \frac{7}{18}$

$X=0 \Rightarrow W = \text{faulir}$

pmf

$$P(X=x) = \begin{cases} P^x (1-P)^{1-x} & x=0,1 \\ 0 & \text{o.w.} \end{cases}$$

$$\text{or } P(X=x) = \begin{cases} \frac{7}{18} & \text{if } x=1 \\ \frac{11}{18} & x=0 \end{cases}$$

mean:

$$E[X] = P = \frac{7}{18}$$

Variance:

$$\text{Var}(X) = Pq = \frac{7}{18} \cdot \frac{11}{18} = \frac{77}{324} = 0.2376$$

2.4-2

$X=1$ if ball R

$X=-1$ if ball W

$$P(X=x) = \begin{cases} \frac{7}{18} & x=1 \\ \frac{11}{18} & x=-1 \end{cases}$$

mean: $E[X] = \sum x P(x)$

$$= \frac{7}{18} - \frac{11}{18} = -\frac{2}{9}$$

$$E[X^2] = \sum x^2 P(x)$$

$$= \frac{7}{18} + \frac{11}{18} = 1$$

Variance:

$$\begin{aligned} \text{Var}(X) &= E[X^2] - (E[X])^2 \\ &= 1 - \left(-\frac{2}{9}\right)^2 = \frac{77}{81} = 0.951 \end{aligned}$$

2.4-4

$$X \sim \text{Bin}(n=7, p=0.15)$$

$$P(X=x) = \binom{n}{x} P^x q^{n-x}, \quad x=0,1,\dots,n$$

$$P(X \geq 2) = 0.2834$$

$$P(X=1) = 0.3960$$

$$P(X \leq 3) = 0.9879$$

2.4-11

$$X \sim \text{Bin}(n, p)$$

$$P(X=x) = \binom{n}{x} p^x q^{n-x}; x=0, 1, \dots, n$$

$$\text{mean: } E[X] = np = 6$$

$$\text{Variance: } \text{Var}(X) = npq = 3.6$$

$$\downarrow$$

$$6q = 3.6$$

$$q = 0.6$$

$$\Rightarrow p = 1 - q = 0.4 \quad (p+q=1)$$

$$\Rightarrow n = 15$$

$$\begin{cases} np = 6 \\ n(0.4) = 6 \\ n = 15 \end{cases}$$

$$P(X=4) = \binom{15}{4} (0.4)^4 (0.6)^{15-4} = 0.12678$$

2.4-19

$$\textcircled{a} M(t) = \frac{1}{3} + \frac{2}{3} e^t$$

$$\Rightarrow \text{Bernoulli} \Rightarrow M(t) = q + pe^t$$

$$p = \frac{2}{3}$$

$$\text{pmf: } P(X=x) = \begin{cases} \left(\frac{2}{3}\right) \left(1 - \frac{2}{3}\right)^{1-x} & ; x=0, 1 \\ 0 & \text{otherwise} \end{cases}$$

$$\text{mean} = p = \frac{2}{3}$$

$$\text{Variance: } pq = \frac{2}{3} \cdot \frac{1}{3} = \frac{2}{9}$$

$$\text{S.D.} : \sqrt{pq} = \sqrt{\frac{2}{9}}$$

$$\textcircled{b} M(t) = (0.25 + 0.75 e^t)^{12} \Rightarrow \text{Binomial } (n=12, p=0.75)$$

$$M(t) = (q + pe^t)^n$$

$$P(X=x) = \binom{12}{x} 0.75^x (0.25)^{12-x}; x=0, 1, \dots, 12$$

$$\text{mean: } np$$

$$\text{Variance: } npq$$

$$\text{S.D.} = \sqrt{npq}$$

2.5-2

"Negative Binomial distribution"

$$P(X=x) = \binom{x-1}{r-1} p^r q^{x-r}$$

P = Probability of Heads = $\frac{1}{2}$

X = # of trial on which the r^{th} Success occurs. $\Rightarrow X = 10$

$r = 5$

$$P(X=7) = \binom{10-1}{5-1} \left(\frac{1}{2}\right)^5 \left(\frac{1}{2}\right)^{10-5} = \frac{63}{512} \approx$$

2.5-4

"Geometric distribution"

X = # of trial ~~on~~ on which the first success occurs. (first miss occurs)

$P = 0.01$ Probability of missing a metal-carrying person

$$P(X \leq 50) = \sum_{x=1}^{50} P q^{x-1} = 0.39499$$

$$\approx 0.395$$

$$= 39.5\%$$

$$P(1-P)^{x-1}$$

2.6-1

$X \sim \text{Poisson}(\lambda=4)$

$$P(2 \leq X \leq 5) = \sum_{x=2}^5 \left(\frac{4^x e^{-4}}{x!} \right) = 0.69355$$

$$P(X \geq 3) = 1 - P(X \leq 2) = 0.76189$$

$$P(X \leq 3) = \sum_{x=0}^3 \left(\frac{4^x e^{-4}}{x!} \right) = 0.43347$$

$$f(x) = P(X=x)$$

$$= \frac{\lambda^x e^{-\lambda}}{x!}$$

; $x=0,1,2,\dots$

2.6-2

$X \sim \text{Poisson}(\lambda=3)$

$$P(X=2) = \frac{3^2 e^{-3}}{2!} =$$

2.6-4

$$3P(X=1) = P(X=2)$$

$$; X \sim \text{Poisson}(\lambda)$$

$$3 \frac{\cancel{\lambda^1} e^{-\cancel{\lambda}}}{1!} = \frac{\lambda^2 e^{-\lambda}}{2!}$$

$$3 = \frac{\lambda}{2}$$

$$\boxed{6 = \lambda}$$

Find: $P(X=4) = \frac{6^4 e^{-6}}{4!} = 0.13385$

2.6-5

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

$$= \sum_{x=0}^1 \frac{(\lambda^*)^x e^{-\lambda^*}}{x!}$$

$$= \sum_{x=0}^1 \frac{(1.5)^x e^{-1.5}}{x!}$$

$$= 0.5578$$

$$X \sim \text{Poisson}(\lambda)$$

$$\lambda = \text{average} = \text{mean}$$

$$= 1 \text{ in } 150 \text{ Square feet}$$

Unit
} $\times 1.5$

$$\hookrightarrow \lambda^* = 1.5 \text{ in } 225 \text{ Square feet}$$

2.6-10 $X \sim \text{Poisson}(\lambda)$

$$\text{mean} = \mu = 9 = \lambda$$

$$\text{Variance} = \sigma^2 = \lambda$$

$$\text{S.D} = \sigma = \sqrt{\lambda}$$

$$P(\mu - 2\sigma < X < \mu + 2\sigma)$$

$$\Rightarrow P(9 - 2\sqrt{9} < X < 9 + 2\sqrt{9})$$

$$\Rightarrow P(3 < X < 15)$$

$$\Rightarrow \sum_{x=4}^{14} \frac{9^x e^{-9}}{x!} = 0.9373$$

$$P(X=x) = \frac{\lambda^x e^{-\lambda}}{x!}; x=0, 1, 2, \dots$$