

6.4. RECURRENCE RELATION FOR THE PROBABILITIES OF POISSON DISTRIBUTION

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

\therefore

$$\begin{aligned} p(x+1) &= \frac{e^{-\lambda} \lambda^{x+1}}{(x+1)!} \\ &= \frac{e^{-\lambda} \lambda^x}{x!} \cdot \frac{\lambda}{x+1} = \frac{\lambda}{x+1} p(x) \end{aligned}$$

Example 1. X follows the Poisson distribution and $P(X = 1) = P(X = 2)$; find $P(X = 4)$. (AHSEC 2000)

Solution. If $X \sim p(\lambda)$

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

Given,

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

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

$$\Rightarrow \lambda = \frac{\lambda^2}{2}$$

$$\Rightarrow \lambda = 2$$

$$\begin{aligned} \therefore P(X = 4) &= \frac{e^{-2} 2^4}{4!} \\ &= \frac{16}{24} \times .135 \\ &= 0.09. \end{aligned}$$

Example 2. X follows Poisson distribution and $P(X = 0) = P(X = 1) = a$. Show that

(AHSEC 1996)

$$a = \frac{1}{e}$$

Solution. Given $P(X = 0) = P(X = 1)$

$$\Rightarrow \frac{e^{-\lambda} \lambda^0}{0!} = \frac{e^{-\lambda} \lambda^1}{1!}$$

$$\Rightarrow \lambda = 1$$

Also, $P(X = 0) = a$

$$\Rightarrow \frac{e^{-1} 1^0}{0!} = a$$

$$\Rightarrow e^{-1} = a$$

$$\Rightarrow a = \frac{1}{e}$$

Example 3. If X has a Poisson distribution and $P(X = 0) = \frac{1}{2}$, what is $E(X)$?

(AHSEC 1997)

Solution. Given $P(X = 0) = \frac{1}{2}$

$$\Rightarrow \frac{e^{-\lambda} \lambda^0}{0!} = \frac{1}{2}$$

$$\Rightarrow e^{-\lambda} = \frac{1}{2}$$

$$\Rightarrow -\lambda = \log_e \left(\frac{1}{2} \right)$$

$$\Rightarrow -\lambda = \log_e 1 - \log_e 2$$

$$\Rightarrow -\lambda = 0 - .693$$

$$\Rightarrow -\lambda = - .693$$

$$\Rightarrow E(X) = \lambda = 0.693$$

Example 4. A random variable X is such that $P(X = 1) = 2 P(X = 2)$. Find (i) $P(X = 0)$, (ii) $P(X \geq 0)$.

Solution. Given, $P(X = 1) = 2 P(X = 2)$

$$\Rightarrow \frac{e^{-\lambda} \lambda^1}{0!} = \frac{e^{-\lambda} \lambda^2}{2!} \cdot 2$$

$$\Rightarrow \lambda = \lambda^2$$

$$\Rightarrow \lambda = 1$$

$$(i) \quad P(X = 0) = \frac{e^{-1} 1^0}{0!} \\ = e^{-1} = .368$$

$$(ii) \quad P(X \geq 0) = 1$$

Example 5. From a population consisting of defective and non-defective items, 100