

## Summary

- Poisson distribution is discovered by the French Mathematician and physicist Siemeon Denis Poisson (1781-1840) who published it in 1837. Poisson distribution is limiting case of binomial distribution under the following conditions
  - $n$ , the number of trials is indefinitely large, that is  $n \rightarrow \infty$  (read as  $n$  tends to infinity)
  - $P$ , the constant probability of success for each trial is indefinitely small, that is  $p \rightarrow 0$ .
  - $np = \lambda$ , (say), is finite. Thus  $p = \lambda/n$ ,  $q = 1 - \lambda/n$ , where  $\lambda$  is a positive real number.
- Here we have found first four raw and central moments. Observe that for Poisson distribution and variance are equal and nothing but the value of the parameter
- Poisson distribution is positively skewed and has leptokurtic curve
- In Poisson distribution, all the Cumulants are equal and are nothing but the parameter
- Sum of  $n$  independent Poisson variates is also a Poisson variate
- Binomial distribution has single modal value if  $\lambda$  is not an integer and is given by integer part of  $\lambda$  and if  $\lambda$  is an integer, then the distribution has two modal values  $\lambda$  and  $\lambda - 1$
- Conditional distribution of  $X/X+Y$  is binomial if  $X$  and  $Y$  are independent Poisson variates