

Poisson approximation to binomial

- Interesting regime: large n , small p , moderate $\lambda = np$

$$n \rightarrow \infty, \quad p \rightarrow 0, \quad p = \frac{\lambda}{n}$$

- Number of arrivals S in n slots: $p_S(k) = \frac{n!}{(n-k)! k!} \cdot p^k (1-p)^{n-k}, \quad k = 0, \dots, n$

For fixed $k = 0, 1, \dots$,

$$= \frac{n \cdot (n-1) \cdot \dots \cdot (n-k+1)}{k!} \cdot \frac{\lambda^k}{n^k} \left(1 - \frac{\lambda}{n}\right)^{n-k}$$

$$= \frac{n}{k!} \cdot \frac{n-1}{n} \cdot \dots \cdot \frac{n-k+1}{n} \cdot \frac{\lambda^k}{n^k} \left(1 - \frac{\lambda}{n}\right)^n \left(1 - \frac{\lambda}{n}\right)^{-k}$$

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Poisson Approximation

A. D. Barbour, Louis Hsiao Yun Chen



Poisson Approximation:

An Introduction to Stein's Method A. D. Barbour, Louis Hsiao Yun Chen, 2005 A common theme in probability theory is the approximation of complicated probability distributions by simpler ones the central limit theorem being a classical example Stein's method is a tool which makes this possible in a wide variety of situations Traditional approaches for example using Fourier analysis become awkward to carry through in situations in which dependence plays an important part whereas Stein's method can often still be applied to great effect In addition the method delivers estimates for the error in the approximation and not just a proof of convergence Nor is there in principle any restriction on the distribution to be approximated it can equally well be normal or Poisson or that of the whole path of a random process though the techniques have so far been worked out in much more detail for the classical approximation theorems This volume of lecture notes provides a detailed introduction to the theory and application of Stein's method in a form suitable for graduate students who want to acquaint themselves with the method It includes chapters treating normal Poisson and compound Poisson approximation approximation by Poisson processes and approximation by an arbitrary distribution written by experts in the different fields The lectures take the reader from the very basics of Stein's method to the limits of current knowledge

Compound Poisson Approximation V. Čekanavičius, S. Y. Novak, 2024-08-21 Compound Poisson approximation appears naturally in situations where one deals with a large number of rare events It has important applications in insurance extreme value theory reliability theory mathematical biology and more Compound Poisson Approximation synthesizes the most important recent research in the field in a single volume With an extensive list of references open problems and exercises it will become the standard reference book on the topic Features Provides a comprehensive overview of this rapidly expanding field Synthesizes the most important research results of recent years Presents an array of special topics Provides the reader with a set of tools needed for research and education The book is of interest to researchers and postgraduate students from probability statistics and mathematics

Stochastics Hans-Otto Georgii, 2008 This book is a translation of the third edition of the well accepted German textbook Stochastik which presents the fundamental ideas and results of both probability theory and statistics and comprises the material of a one year course The stochastic concepts models and methods are motivated by examples and problems and then developed and analysed systematically

Mathematical Statistics with Applications Kandethody M. Ramachandran, Chris P. Tsokos, 2009-03-13 Mathematical Statistics with Applications provides a calculus based theoretical introduction to mathematical statistics while emphasizing interdisciplinary applications as well as exposure to modern statistical computational and simulation concepts that are not covered in other textbooks Includes the Jackknife Bootstrap methods the EM algorithms and Markov chain Monte Carlo methods Prior probability or statistics knowledge is not required Step by step procedure to solve real problems making the topic more accessible Exercises blend theory and modern applications Practical real world chapter projects Provides an optional section in each chapter on using Minitab SPSS and

SAS commands *Stochastic Processes: Theory and Methods* D N Shanbhag, Calyampudi Radhakrishna Rao, 2001 This volume in the series contains chapters on areas such as Pareto processes, branching processes, inference in stochastic processes, Poisson approximation, Levy processes and iterated random maps and some classes of Markov processes. Other chapters cover random walk and fluctuation theory, a semigroup representation and asymptotic behavior of certain statistics of the Fisher-Wright-Moran coalescent, continuous-time ARMA processes, record sequence and their applications, stochastic networks with product form equilibrium and stochastic processes in insurance and finance. Other subjects include renewal theory, stochastic processes in reliability, supports of stochastic processes of multiplicity, one Markov chain, diffusion processes and Ito's stochastic calculus and its applications. c Book News Inc Probability Approximations and Beyond Andrew Barbour, Hock Peng Chan, David Siegmund, 2011-12-08 In June 2010 a conference Probability Approximations and Beyond was held at the National University of Singapore (NUS) in honor of pioneering mathematician Louis Chen. Chen made the first of several seminal contributions to the theory and application of Stein's method. One of his most important contributions has been to turn Stein's concentration inequality idea into an effective tool for providing error bounds for the normal approximation in many settings and in particular for sums of random variables exhibiting only local dependence. This conference attracted a large audience that came to pay homage to Chen and to hear presentations by colleagues who have worked with him in special ways over the past 40 years. The papers in this volume attest to how Louis Chen's cutting-edge ideas influenced and continue to influence such areas as molecular biology and computer science. He has developed applications of his work on Poisson approximation to problems of signal detection in computational biology. The original papers contained in this book provide historical context for Chen's work alongside commentary on some of his major contributions by noteworthy statisticians and mathematicians working today **Stein's Method and Applications** A. D. Barbour, Louis Hsiao Yun Chen, 2005 Stein's startling technique for deriving probability approximations first appeared about 30 years ago. Since then much has been done to refine and develop the method, but it is still a highly active field of research with many outstanding problems both theoretical and in applications. This volume, the proceedings of a workshop held in honour of Charles Stein in Singapore August 1983, contains contributions from many of the mathematicians at the forefront of this effort. It provides a cross-section of the work currently being undertaken with many pointers to future directions. The papers in the collection include applications to the study of random binary search trees, Brownian motion on manifolds, Monte Carlo integration, Edgeworth expansions, regenerative phenomena, the geometry of random point sets and random matrices.

Foundations of Statistics D.G. Rees, 1987-09-01 This text provides a thorough, straightforward first course on basic statistics. Emphasizing the application of theory, it contains 200 fully worked examples and supplies exercises in each chapter complete with hints and answers Probability Jim Pitman, 1999-05-21 Preface to the Instructor This is a text for a one-quarter or one-semester course in probability aimed at students who have done a year of calculus. The book is organized so a

student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus. Later chapters develop these ideas further using calculus tools. The book contains more than the usual number of examples worked out in detail. It is not possible to go through all these examples in class. Rather I suggest that you deal quickly with the main points of theory then spend class time on problems from the exercises or your own favorite problems. The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory. The more they see this happen in class and the more they do it themselves in exercises the better. The style of the text is deliberately informal. My experience is that students learn more from intuitive explanations, diagrams and examples than they do from theorems and proofs. So the emphasis is on problem solving rather than theory.

Poisson Approximation A. D. Barbour, Lars Holst, Svante Janson, 2023. The Poisson law of small numbers is a central principle in modern theories of reliability, insurance and the statistics of extremes. It also has ramifications in apparently unrelated areas such as the description of algebraic and combinatorial structures and the distribution of prime numbers. This book provides an introduction to the method and a varied selection of examples of its application, emphasizing the flexibility of the technique when combined with a judicious choice of coupling.

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