

Poisson approximation to the binomial distribution

Approximation to the binomial distribution

Recall that the mean of a binomial(n, p) random variable X is

$\mu = np$ Replacing p with μ/n yields $\binom{n}{x} = \frac{n!}{(n-x)!x!}$

$$\begin{aligned} f(x) &= \binom{n}{x} p^x (1-p)^{n-x} \\ &= \frac{n(n-1)(n-2)\dots(n-x+1)}{x!} \left(\frac{\mu}{n}\right)^x \left(1 - \frac{\mu}{n}\right)^{n-x} \\ &= \frac{n}{n} \cdot \frac{n-1}{n} \cdot \dots \cdot \frac{n-x+1}{n} \cdot \frac{\mu^x}{x!} \cdot \left(1 - \frac{\mu}{n}\right)^n \left(1 - \frac{\mu}{n}\right)^{-x} \end{aligned}$$

for $x = 0, 1, 2, \dots, n$. Take the limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} f(x) = \lim_{n \rightarrow \infty} \binom{n}{x} p^x (1-p)^{n-x} = \frac{\mu^x e^{-\mu}}{x!} \quad x = 0, 1, 2, \dots$$

Finally, replace μ with λ

Poisson Approximation

**CH. A. Charalambides, M.V. Koutras, N.
Balakrishnan**

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 **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.

Stochastic Processes: Theory and Methods D. N. Shanbhag, C. Y. 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 chains, diffusion processes and Ito's stochastic calculus and its applications. c. Book News Inc.

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.

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.

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 **Introductory Medical Statistics, 3rd edition**

Richard F. Mould,1998-01-01 Introductory Medical Statistics now in its third edition is an introductory textbook on basic statistical techniques It is written for physicians surgeons radiation oncologists medical physicists radiographers hospital administrators medical statisticians in training biochemists and other professionals allied to medicine It is suitable

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

Probability Towards 2000 L. Accardi,C.C. Heyde,2012-12-06 Senior probabilists from around the world with widely differing specialties gave their visions of the state of their specialty why they think it is important and how they think it will develop in the new millennium The volume includes papers given at a symposium at Columbia University in 1995 but papers from others not at the meeting were added to broaden the coverage of areas All papers were refereed **Probability and**

Statistical Models with Applications CH. A. Charalambides,M.V. Koutras,N. Balakrishnan,2000-09-21 This monograph of carefully collected articles reviews recent developments in theoretical and applied statistical science highlights current noteworthy results and illustrates their applications and points out possible new directions to pursue With its enlightening account of statistical discoveries and its numerous figures and tables Probabili Cyber-Risk Informatics Mehmet

Sahinoglu,2016-05-23 This book provides a scientific modeling approach for conducting metrics based quantitative risk assessments of cybersecurity vulnerabilities and threats This book provides a scientific modeling approach for conducting metrics based quantitative risk assessments of cybersecurity threats The author builds from a common understanding based on previous class tested works to introduce the reader to the current and newly innovative approaches to address the maliciously by human created rather than by chance occurring vulnerability and threat and related cost effective management to mitigate such risk This book is purely statistical data oriented not deterministic and employs computationally

intensive techniques such as Monte Carlo and Discrete Event Simulation The enriched JAVA ready to go applications and solutions to exercises provided by the author at the book s specifically preserved website will enable readers to utilize the course related problems Enables the reader to use the book s website s applications to implement and see results and use them making budgetary sense Utilizes a data analytical approach and provides clear entry points for readers of varying skill sets and backgrounds Developed out of necessity from real in class experience while teaching advanced undergraduate and graduate courses by the author Cyber Risk Informatics is a resource for undergraduate students graduate students and practitioners in the field of Risk Assessment and Management regarding Security and Reliability Modeling Mehmet Sahinoglu a Professor 1990 Emeritus 2000 is the founder of the Informatics Institute 2009 and its SACS accredited 2010 and NSA certified 2013 flagship Cybersystems and Information Security CSIS graduate program the first such full degree in class program in Southeastern USA at AUM Auburn University s metropolitan campus in Montgomery Alabama He is a fellow member of the SDPS Society a senior member of the IEEE and an elected member of ISI Sahinoglu is the recipient of Microsoft s Trustworthy Computing Curriculum TCC award and the author of Trustworthy Computing Wiley 2007

Scan Statistics and Applications Joseph Glaz,N. Balakrishnan,2012-12-06 The study of scan statistics and their applications to many different scientific and engineering problems have received considerable attention in the literature recently In addition to challenging theoretical problems the area of scan statistics has also found exciting applications in diverse disciplines such as archaeology astronomy epidemiology geography material science molecular biology reconnaissance reliability and quality control sociology and telecommunication This will be clearly evident when one goes through this volume In this volume we have brought together a collection of experts working in this area of research in order to review some of the developments that have taken place over the years and also to present their new works and point out some open problems With this in mind we selected authors for this volume with some having theoretical interests and others being primarily concerned with applications of scan statistics Our sincere hope is that this volume will thus provide a comprehensive survey of all the developments in this area of research and hence will serve as a valuable source as well as reference for theoreticians and applied researchers Graduate students interested in this area will find this volume to be particularly useful as it points out many open challenging problems that they could pursue This volume will also be appropriate for teaching a graduate level special course on this topic

Probability and Statistics for Computer Scientists Michael Baron,2019-06-25 Praise for the Second Edition The author has done his homework on the statistical tools needed for the particular challenges computer scientists encounter He has taken great care to select examples that are interesting and practical for computer scientists The content is illustrated with numerous figures and concludes with appendices and an index The book is erudite and could work well as a required text for an advanced undergraduate or graduate course Computing Reviews Probability and Statistics for Computer Scientists Third Edition helps students understand fundamental concepts of Probability and Statistics general

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Extreme Value Methods with Applications to Finance Serguei Y. Novak, 2011-12-20 Extreme value theory EVT deals with extreme rare events which are sometimes reported as outliers Certain textbooks encourage readers to remove outliers in other words to correct reality if it does not fit the model Recognizing that any model is only an approximation of reality statisticians are eager to extract information about unknown di

Time Series and Related Topics Ching-Zong Wei, Hwai-Chung Ho, Ching-Kang Ing, T. L. Lai, 2006

A Modern Introduction to Probability and Statistics Graham Upton, 2025-07-01 Probability and statistics are subjects fundamental to data analysis making them essential for efficient artificial intelligence Although the foundational concepts of probability and statistics remain constant what needs to be taught is constantly evolving The first half of the book introduces probability conditional probability and the standard probability distributions in the traditional way The second half considers the power of the modern computer and our reliance on technology to do the calculations for us Offering a fresh presentation that builds on the author's previous book Understanding Statistics this book includes exercises with solutions at the rear of the book and worked examples Chapters close with a brief mention of the relevant R commands and summary of the content Increasingly difficult mathematical sections are clearly indicated and these can be omitted without affecting the understanding of the remaining

material Aimed at first year graduates this book is also suitable for readers familiar with mathematical notation

Fundamentals of Probability: A First Course Anirban DasGupta, 2010-04-02 Probability theory is one branch of mathematics that is simultaneously deep and immediately applicable in diverse areas of human endeavor It is as fundamental as calculus Calculus explains the external world and probability theory helps predict a lot of it In addition problems in probability theory have an innate appeal and the answers are often structured and strikingly beautiful A solid background in probability theory and probability models will become increasingly more useful in the twenty first century as difficult new problems emerge that will require more sophisticated models and analysis This is a text on the fundamentals of the theory of probability at an undergraduate or first year graduate level for students in science engineering and economics The only mathematical background required is knowledge of univariate and multivariate calculus and basic linear algebra The book covers all of the standard topics in basic probability such as combinatorial probability discrete and continuous distributions moment generating functions fundamental probability inequalities the central limit theorem and joint and conditional distributions of discrete and continuous random variables But it also has some unique features and a forward looking feel

Poisson Approximation Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Poisson Approximation**," written by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve in to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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