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

$$\binom{n}{x} = \frac{n!}{(n-x)! \, x!}$$

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

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

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

Finally, replace μ with λ

Poisson Approximation

D.G. Rees

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,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 asymptomatic 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 through straightforward first course on basics 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 stu dents 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 theo rems 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 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 statis tics has also found exciting applications in diverse disciplines such as archaeol ogy astronomy epidemiology geography material science molecular biology reconnaissance reliability and quality control sociology and telecommunica tion 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 methods of stochastic modeling simulation queuing and statistical data analysis make optimal decisions under uncertainty model and evaluate computer systems and prepare for advanced probability based courses Written in a lively style with simple language and now including R as well as MATLAB this classroom tested book can be used for one or two semester courses Features Axiomatic introduction of probability Expanded coverage of statistical inference and data analysis including estimation and testing Bayesian approach multivariate regression chi square tests for independence and goodness of fit nonparametric statistics and bootstrap Numerous motivating examples and exercises including computer projects Fully annotated R codes in parallel to MATLAB Applications in computer science software engineering telecommunications and related areas In Depth yet Accessible Treatment of Computer Science Related Topics Starting with the fundamentals of probability the text takes students through topics heavily featured in modern computer science computer engineering software engineering and associated fields such as computer simulations Monte Carlo methods stochastic processes Markov chains queuing theory statistical inference and regression It also meets the requirements of the Accreditation Board for Engineering and Technology ABET About the Author Michael Baron is David Carroll Professor of Mathematics and Statistics at American University in Washington D C He conducts research in sequential analysis and optimal stopping change point detection Bayesian inference and applications of statistics in epidemiology clinical trials semiconductor manufacturing and other fields M Baron is a Fellow of the American Statistical Association and a recipient of the Abraham Wald Prize for the best paper in Sequential Analysis and the Regents Outstanding Teaching Award M Baron holds a Ph D in statistics from the University of Maryland In his turn he supervised twelve doctoral students mostly employed on academic and research positions **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 rst century as dif cult new problems emerge that will require more sophisticated models and analysis Thisisa text onthe fundamentalsof thetheoryofprobabilityat anundergraduate or rst year graduate level for students in science engineering and economics The only mathematical background required is knowledge of univariate and multiva ate 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 forwa looking feel   *Probability and Statistical Inference* J.G. Kalbfleisch,2012-12-06 This book is in two volumes and is intended as a text for introductory courses in probability and statistics at the second or third year university level It emphasizes applications and logical principles rather than math ematical theory A good background in freshman calculus is sufficient for most of the material presented Several starred sections have been included as supplementary material Nearly 900 problems and exercises of varying difficulty are given and Appendix A contains answers to about one third of them The first volume Chapters 1 8 deals with probability models and with mathematical methods for describing and manipulating them It is similar in content and organization to the 1979 edition Some sections have been rewritten and expanded for example the discussions of independent random variables and conditional probability Many new exercises have been added

In the second volume Chapters 9 16 probability models are used as the basis for the analysis and interpretation of data This material has been revised extensively Chapters 9 and 10 describe the use of the like lihood function in estimation problems as in the 1979 edition Chapter 11 then discusses frequency properties of estimation procedures and in troduces coverage probability and confidence intervals Chapter 12 de scribes tests of significance with applications primarily to frequency data

Probability and Statistics for Computer Scientists Mr. Rohit Manglik,2024-07-30 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials and resources Specializing in competitive exams and academic support EduGorilla provides comprehensive and well structured content tailored to meet the needs of students across various streams and levels *Probability and Statistics for Computer Scientists, Second Edition* Michael Baron,2013-08-05 Student Friendly Coverage of Probability Statistical Methods Simulation and Modeling Tools Incorporating feedback from instructors and researchers who used the previous edition Probability and Statistics for Computer Scientists Second Edition helps students understand general methods of stochastic modeling simulation and data analysis make optimal decisions under uncertainty model and evaluate computer systems and networks and prepare for advanced probability based courses Written in a lively style with simple language this classroom tested book can now be used in both one and two semester courses New to the Second Edition Axiomatic introduction of probability Expanded coverage of statistical inference including standard errors of estimates and their estimation inference about variances chi square tests for independence and goodness of fit nonparametric statistics and bootstrap More exercises at the end of each chapter Additional MATLAB codes particularly new commands of the Statistics Toolbox In Depth yet Accessible Treatment of Computer Science Related Topics Starting with the fundamentals of probability the text takes students through topics heavily featured in modern computer science computer engineering software engineering and associated fields such as computer simulations Monte Carlo methods stochastic processes Markov chains queuing theory statistical inference and regression It also meets the requirements of the Accreditation Board for Engineering and Technology ABET Encourages Practical Implementation of Skills Using simple MATLAB commands easily translatable to other computer languages the book provides short programs for implementing the methods of probability and statistics as well as for visualizing randomness the behavior of random variables and stochastic processes convergence results and Monte Carlo simulations Preliminary knowledge of MATLAB is not required Along with numerous computer science applications and worked examples the text presents interesting facts and paradoxical statements Each chapter concludes with a short summary and many exercises

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