# 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  $\mu/n$  yields  $\binom{n}{x} = \frac{n!}{(n-x)! x!}$ 

$$f(x) = \binom{n}{x} p^{x} (1-p)^{n-x}$$

$$= \frac{n(n-1)(n-2)\dots(n-x+1)}{x!} \left(\frac{\mu}{n}\right)^{x} \left(1-\frac{\mu}{n}\right)^{n-x} +$$

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

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

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

Finally, replace  $\mu$  with  $\lambda$ 

# **Poisson Approximation**

**Michael Baron** 

#### **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 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 **Stochastic Processes: Theory and Methods** D N Shanbhaq, 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

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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

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web jul 24 2020 1 the diagram of atp in model 1 has three parts use your knowledge of biomolecules to label the molecule with an adenine section a ribose sugar section and a phosphate groups section 2 refer to model 1 a what is meant by the tri in the name adenosine triphosphate 3 phosphates b

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web test match q chat created by chloejacq18 terms in this set 15 two terms to describe enthalpy changes in reactions endothermic and exothermic if more or stronger bonds are broken than formed then the reaction will be exergonic entropy a measure of disorder or randomness the change in s enthalpy

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web jun 5 2023 the most popular color is probably white but you can also find black brown gray and even blue rabbits however the color of a rabbit s fur is not always an indication of its breed for example many people think that dutch rabbits are always black and white but they can actually be any color

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# 45 rabbit coat colors patterns with pictures pet keen - Jul 20 2022

web aug 22 2023 by nicole cosgrove last updated aug 22 2023 there are a wide array of coat colors and patterns that a rabbit can have although there can be mixes this list contains the basic descriptions of the colors and patterns found in pet rabbits not all breeds can necessarily come in every option since it will depend on their parentage