

Poisson Questions II

Question 1

- (i) Show that, under changes in densities, we can write $\lambda = \mu - \sigma^2 + \text{constant}$.
(ii) Use the probability that $\lambda = 0$ exactly when $\mu = 0$ to show that λ has density
$$\lambda e^{-\lambda} / \Gamma(\lambda + 1)$$

(iii) Use a suitable Poisson approximation procedure to find the probability that no customer is handled within 10 minutes, given a constant
rate density λ .
(iv) If $\lambda = 10$,
(v) Show the probability, given the result in (i), that λ has density $\lambda^{\lambda} e^{-\lambda} / \Gamma(\lambda + 1)$ for a non-negative λ .

January 2008

Question 2

A local supermarket maintains a constant stock level holding 10 items per day on average. This is tested in 100 days. The current level of technology and resources. The local supermarket manager says that storage losses occur for the food to last 10 days if at least 10 items remain at the end of the 10 days. Calculate the probability that there will be no storage losses over the next 10 days. This question gives the following information:

- (i) Show the distribution of the number of items in storage is negative binomial.
(ii) Show the positive value given by (i) Poisson distribution is equivalent to an approximation to a binomial distribution.
(iii) Use Poisson approximation to calculate the probability that no storage losses occur in 10 days.
(iv) Show an exact Poisson distribution.
(v) Show probability that no storage losses occur in 10 days when no storage losses need to be guaranteed.
(vi) In the supermarket it is 100% profit making. Suppose that the cost of holding 10 items is £1000 per day.

January 2008

Question 3

Given that $\lambda = 0.5$ then $\lambda \sim \text{Poisson}(0.5)$ and $\lambda \sim \text{Bin}(1, 0.5)$. The binomial distribution is discrete and the Poisson is continuous. The Poisson is a better approximation to the binomial than the binomial is to the Poisson. An easy check for this is to consider the continuity corrections.

- (i) Calculate expected mean and variance.
(ii) Show the mean prediction of 0.5 is the same as that given by the Poisson.
(iii) Explain why Poisson is approximated by a Binomial distribution. What possible value of the Poisson parameter?
(iv) Explain the situation in which the performance of the Poisson is a better binomial approximation.
(v) Find the probability that in 100 samples of 1000 items there are exactly 5 sample distributions of items with zero storage.
(vi) Show the expected number of items with zero storage is around 500 items. Use the Poisson distribution to calculate the binomial distribution.

Binomial distribution	Mean	Variance	Standard deviation
Poisson distribution	0.5	0.5	0.707

May/June 2008 (continued) (continued from page 1)

- (vii) Poisson processes are discrete time stochastic processes and are important in many areas. Approximating Binomial to Poisson.

January 2008

Question 4

The process $\lambda(t)$ is a poisson process of type processes as below. These were independent and identical.

- (i) Find the probability the event $\{X_1 > 10\}$ occurs at time t .
(ii) Show the condition under which the event $\{X_1 > 10\}$ has distribution is equivalent to an approximation to a binomial distribution.
(iii) A random variable of 1000 bins types. The Poisson process produces values for the percentage bins
(iv) Show an ordinary type of distribution.
(v) Show an exact Poisson approximates ordinary type distributions.

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