

Answer on Question #69232 – Math – Statistics and Probability

Question

Given that $P(X = 2) = 9P(X = 4) + 90P(X = 6)$ for a Poisson distribution variate X . Find

i) $P(X < 2)$

ii) $P(X > 4)$

iii) $P(X \geq 1)$

Solution

The probability of observing x events in a given interval is given by

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!}, x = 0, 1, 2, 3, \dots; \lambda > 0$$

Given $P(X = 2) = 9P(X = 4) + 90P(X = 6)$

$$e^{-\lambda} \frac{\lambda^2}{2!} = 9e^{-\lambda} \frac{\lambda^4}{4!} + 90e^{-\lambda} \frac{\lambda^6}{6!}$$

$$\frac{90}{720} \lambda^4 + \frac{9}{24} \lambda^2 - \frac{1}{2} = 0$$

$$\lambda^4 + 3\lambda^2 - 4 = 0$$

$$(\lambda^2 - 1)(\lambda^2 + 4) = 0$$

$$\lambda = 1 \text{ or } \lambda = -1 \text{ or } \lambda^2 = -4; \lambda > 0$$

Hence $\lambda = 1$.

$$\begin{aligned} \text{i) } P(X < 2) &= P(X = 0) + P(X = 1) = e^{-\lambda} \frac{\lambda^0}{0!} + e^{-\lambda} \frac{\lambda^1}{1!} = e^{-1} + e^{-1} = \\ &= 2e^{-1} \approx 0.735759 \end{aligned}$$

$$\begin{aligned} \text{ii) } P(X > 4) &= \\ &= 1 - (P(X = 0) + P(X = 1) + P(X = 2) + P(X = 3) + P(X = 4)) = \\ &= 1 - \left(e^{-\lambda} \frac{\lambda^0}{0!} + e^{-\lambda} \frac{\lambda^1}{1!} + e^{-\lambda} \frac{\lambda^2}{2!} + e^{-\lambda} \frac{\lambda^3}{3!} + e^{-\lambda} \frac{\lambda^4}{4!} \right) = \\ &= 1 - \left(e^{-1} + e^{-1} + e^{-1} \frac{1}{2} + e^{-1} \frac{1}{6} + e^{-1} \frac{1}{24} \right) = 1 - \frac{65}{24} e^{-1} \approx 0.003660 \end{aligned}$$

$$\text{iii) } P(X \geq 1) = 1 - P(X = 0) = 1 - e^{-\lambda} \frac{\lambda^0}{0!} = 1 - e^{-1} \approx 0.632121$$

Answer: i) $2e^{-1}$; ii) $1 - \frac{65}{24}e^{-1}$; iii) $1 - e^{-1}$.