Poisson as limit of Binomial

❖ Poisson is the limit of Binomial(n,p) as

$$n \to \infty \quad p \to 0 \quad np \to \lambda$$

❖ Let

$$X_n \sim \text{Binomial}\left(n, p = \frac{\lambda}{n}\right)$$

$$\mathbb{P}(X_n = k) = \binom{n}{k}\left(1 - \frac{\lambda}{n}\right)^{n-k}\left(\frac{\lambda}{n}\right)^k$$

$$= \frac{n(n-1)\cdots(n-k+1)}{n^k}\left(1 - \frac{\lambda}{n}\right)^{-k}\frac{\lambda^k\left(1 - \frac{\lambda}{n}\right)^n}{k!}$$

$$\longrightarrow 1.1.\frac{e^{-\lambda}\lambda^k}{k!} \quad \text{as } n \to \infty$$

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