

For  $n = 0$ , (9.1) simplifies since the only possible event is “no particles in  $t$ , no particles in  $\Delta t$ ,” and (9.4) becomes, for  $n = 0$ ,

$$(9.5) \quad \frac{dP_0}{dt} = -\mu P_0.$$

Then, since  $P_0(0) =$  “probability that no particle is emitted during a zero time interval”  $= 1$ , integration of (9.5) gives

$$(9.6) \quad P_0 = e^{-\mu t}.$$

Substituting (9.6) into (9.4) with  $n = 1$  gives a differential equation for  $P_1(t)$ ; its solution (Problem 1) is  $P_1(t) = \mu t e^{-\mu t}$ . Solving (9.4) successively (Problem 1) for  $P_2, P_3, \dots, P_n$ , we obtain

$$(9.7) \quad P_n(t) = \frac{(\mu t)^n}{n!} e^{-\mu t}.$$

Putting  $t = 1$ , we get for the probability of exactly  $n$  counts per unit time

$$(9.8) \quad P_n = \frac{\mu^n}{n!} e^{-\mu}.$$

The meaning of  $\mu$  is important for applications of this formula; a proof is outlined in Problem 2 that  $\mu$  is just  $\bar{n}$ , the average number of counts per unit time. The probability function (9.8) is called the *Poisson distribution*.

The Poisson distribution is useful in a great variety of problems in which the probability of some occurrence is small and constant (see Problems 3 to 9, and Parratt, Chapter 5).

**Example 1.** The number of particles emitted each minute by a radioactive source is recorded for a period of 10 hours; a total of 1800 counts are registered. During how many 1-minute intervals should we expect to observe no particles; exactly one; etc.?

The average number of counts per minute is  $1800/(10 \cdot 60) = 3$  counts per minute; this is the value of  $\mu$ . Then by (9.8), the probability of  $n$  counts per minute is

$$P_n = \frac{3^n}{n!} e^{-3}.$$

A graph of this probability function is shown in Figure 9.1. For  $n = 0$ , we find  $P_0 = e^{-3} = 0.05$ ; then we should expect to observe no particles in about 5% of the 600 1-minute intervals, that is, during 30 1-minute intervals. Similarly, we could compute the expected number of 1-minute intervals during which 1, 2,  $\dots$ , particles would be observed.

In Section 8, we discussed the fact that the binomial distribution can be approximated by the normal distribution for large  $n$  and large  $np$ . If  $p$  is very small so that  $np$  is very much less than  $n$  (say, for example,  $p = 10^{-3}$ ,  $n = 2000$ ,  $np = 2$ ), the normal