

Demo Problems for 6/2/2020

1. Pitman 4.4.1
2. Pitman 4.4.3
3. Pitman 4.4.5
4. Pitman 4.4.10 (a), (b)
5. (a) Calculate the moment generating function for Poisson(λ)
(b) Use the result in part (a) to show that if X and Y are **independent** Poisson random variables with parameters λ and μ then $X+Y$ is also Poisson with parameter $\lambda + \mu$