

Eg. Roll a pair of dice $n = 36$ times and record $X = \#$ pairs of 1's.

$$P(\text{pair of 1's in one roll}) = \frac{1}{36} = p$$

So

$$P(X = x, \text{binomial}) = \binom{36}{x} \left(\frac{1}{36}\right)^x \left(1 - \frac{1}{36}\right)^{36-x}$$

$$P(X = x, \text{Poisson}) = \frac{\lambda^x e^{-\lambda}}{x!} \quad \text{with } \lambda = 36 \cdot \frac{1}{36} = 1$$

so that we can expect 1 event in 36 rolls.

To illustrate ...

x	binomial	Poisson
0	0.363	0.368
1	0.373	0.368
2	0.187	0.184
3	0.060	0.061
4	0.014	0.015
5	0.003	0.003
6	0.000	0.001

But note also that $S_{\text{binomial}} = \{0, 1, 2, \dots, 36\}$
and $S_{\text{Poisson}} = \{0, 1, 2, \dots\}$.

Eg. Phone calls arrive on average at 2 every 3 minutes. Assuming Poisson, find $p(2 \text{ calls in } 9 \text{ minutes})$ and $p(\geq 5 \text{ calls in } 9 \text{ minutes})$.

Let $X = \#$ calls in 9 minutes — our 'unit interval'.

Here we'd expect 6 calls, so $\lambda = 6$. So

$$P(X = 2) = \frac{6^2 e^{-6}}{2!} = 18e^{-6}$$

and

$$P(X \geq 5) = 1 - P(X \leq 4) = 1 - \sum_{x=0}^4 \frac{6^x e^{-6}}{x!}$$

$$\approx 0.715$$