

MATH10282: INTRODUCTION TO STATISTICS
SEMESTER 2
SOLUTIONS TO QUIZ PROBLEM 3

Suppose that $X_1, \dots, X_n$ is a random sample from a Poisson distribution with parameter λ . Then

$$\begin{aligned}\Pr(X_1 = 1, X_2 = 2, \dots, X_n = n) &= \Pr(X_1 = 1) \Pr(X_2 = 2) \cdots \Pr(X_n = n) \\&= \prod_{i=1}^n \Pr(X_i = i) \\&= \prod_{i=1}^n \frac{\lambda^i \exp(-\lambda)}{i!} \\&= \left(\prod_{i=1}^n \lambda^i \right) \left(\prod_{i=1}^n \exp(-\lambda) \right) \left(\prod_{i=1}^n \frac{1}{i!} \right) \\&= \left(\lambda^{1+2+\cdots+n} \right) (\exp(-n\lambda)) \left(\prod_{i=1}^n \frac{1}{i!} \right) \\&= \lambda^{\frac{n(n+1)}{2}} \exp(-n\lambda) \left(\prod_{i=1}^n \frac{1}{i!} \right).\end{aligned}$$

So, the correct answer is a).