

$$\begin{aligned} & E[(x - E[x])^2] \\ &= E[x^2 - \underline{2xE[x]} + E[x]^2] \\ &= E[x^2] - \underline{2E[x]E[x]} + \underline{E[x]^2} \\ &= \underline{E[x^2]} - (E[x])^2 \end{aligned}$$

Pois has a valid p.m.f.

$$\begin{aligned} \sum_{k=0}^{\infty} \frac{e^{-\lambda} \lambda^k}{k!} &= e^{-\lambda} \sum_{k=0}^{\infty} \frac{\lambda^k}{k!} \\ &= e^{-\lambda} e^{\lambda} = 1 \end{aligned}$$

$E[X]$ if $X \sim \text{Pois}(\lambda)$

$$E[X] = \sum_{k=0}^{\infty} k \frac{e^{-\lambda} \lambda^k}{k!}$$

$$= e^{-\lambda} \sum_{k=1}^{\infty} k \frac{\lambda^k}{k!}$$

$$\frac{k(k-1)(k-2)\dots 1}{k!}$$

$$= e^{-\lambda} \sum_{k=1}^{\infty} \frac{\lambda^k}{(k-1)!} = e^{-\lambda} \sum_{k=1}^{\infty} \lambda \frac{\lambda^{k-1}}{(k-1)!}$$

$$= \lambda e^{-\lambda} \sum_{k=1}^{\infty} \frac{\lambda^{k-1}}{(k-1)!} = \lambda e^{-\lambda} e^{\lambda} = \lambda$$

$$V[X] = \underbrace{E[X^2]} - \underbrace{(E[X])^2}_{\lambda^2}$$

$$E[X^2] = \sum_{k=0}^{\infty} k^2 \frac{e^{-\lambda} \lambda^k}{k!}$$

$$= e^{-\lambda} \sum_{k=1}^{\infty} k \frac{\lambda^k}{(k-1)!}$$

$$= e^{-\lambda} \sum_{k=1}^{\infty} \underbrace{(k-1+1)} \frac{\lambda^k}{(k-1)!}$$

$$= \lambda \left[e^{-\lambda} \sum_{k=1}^{\infty} (k-1) \frac{\lambda^{k-1}}{(k-1)!} \right] + \lambda e^{-\lambda} \sum_{k=1}^{\infty} \frac{\lambda^{k-1}}{(k-1)!}$$

$$= \lambda E[X] + \lambda e^{-\lambda} e^{\lambda}$$

$$= \lambda^2 + \lambda$$

$$V[X] = \lambda^2 + \lambda - \lambda^2 = \lambda$$