

DEPARTMENT OF ELECTRICAL AND COMPUTER ENGINEERING  
NORTHEASTERN UNIVERSITY

ECE G287

OPTICAL DETECTION

Spring 2004

**Homework Set 1, Problem 2**

Here we explore the assumptions and results associated with the Poisson distribution. Start with an unknown distribution function;

$$P(n, T),$$

which is the probability of detecting  $n$  photons in a time interval  $T$ . Now, assume a short additional time,  $dT$ , during which we can expect either one or no photons. The probability of detecting one photon during this time is  $\alpha dt$ .

- (a) Write an expression for

$$P(n+1, T+dT),$$

in terms of  $P(n, t)$  and  $\alpha$ .

- (b) Now arrange this expression as a differential equation with everything involving  $P(n+1, ?)$  on the left and  $P(n, ?)$  on the right.
- (c) Now, if you are feeling courageous, solve this differential equation. If not, substitute in

$$P(n, t) = e^{-\bar{n}} \frac{\bar{n}^n}{n!},$$

and find an equation for  $\bar{n}$ .

- (d) Plot the distribution for different values of  $\bar{n}$ , in powers of 10, from  $10^{-2}$  to  $10^3$ . You may wish to use logarithmic scales on some of these plots.
- (e) Show that

$$\sigma_n = \sqrt{n}.$$