α . The probability P(n) of finding n quanta in the state $|\alpha\rangle$ is the square of the absolute value of the inner product $\langle n | \alpha \rangle$

$$P(n) = |\langle n | \alpha \rangle|^2 = \frac{|\alpha|^{2n}}{n!} e^{-|\alpha|^2}$$
(13.64)

which is a Poisson distribution $P(n) = P_P(n, |\alpha|^2)$ with mean and variance $\mu = \langle n \rangle = V(\alpha) = |\alpha|^2$.

13.5 The Gaussian Distribution

Gauss considered the binomial distribution in the limit $N \to \infty$ with the probability p fixed. In this limit, the binomial probability

$$P_B(n, p, N) = \frac{N!}{n! (N-n)!} p^n q^{N-n}$$
(13.65)

is very tiny unless n is near pN which means that $n \approx pN$ and $N - n \approx (1-p)N = qN$ are comparable. So the limit $N \to \infty$ effectively is one in which n and N - n also tend to infinity. The approximation (13.54)

$$P_B(n,p,N) \approx \sqrt{\frac{N}{2\pi n(N-n)}} \left(\frac{pN}{n}\right)^n \left(\frac{qN}{N-n}\right)^{N-n} R_3(n,N) \quad (13.66)$$

applies in which $R_3(n, N) \to 1$ as N, N-n, and n all increase without limit.

Because the probability $P_B(n, p, N)$ is negligible unless $n \approx pN$, we set y = n - pN and treat y/n as small. Since n = pN + y and N - n = (1-p)N + pN - n = qN - y, we may write the square-root as

$$\sqrt{\frac{N}{2\pi n (N-n)}} = \frac{1}{\sqrt{2\pi N [(pN+y)/N] [(qN-y)/N]}}$$
$$= \frac{1}{\sqrt{2\pi pqN (1+y/pN) (1-y/qN)}}.$$
(13.67)

Since y remains finite as $N \to \infty$, we get in this limit

$$\lim_{N \to \infty} \sqrt{\frac{N}{2\pi n (N-n)}} = \frac{1}{\sqrt{2\pi pqN}}.$$
 (13.68)