

Theorem If $X \sim \text{exponential}(\lambda)$, then

$$\lfloor X \rfloor \sim \text{geometric}(1 - e^{-\lambda})$$

Proof Let $Y = \lfloor X \rfloor$. The probability density function of X is

$$f_X(x) = \lambda e^{-\lambda x} \quad x > 0,$$

for $\lambda > 0$. The probability mass function of Y is

$$\begin{aligned} f_Y(y) &= P(Y = y) \\ &= P(\lfloor X \rfloor = y) \\ &= P(y \leq X < y + 1) \\ &= \int_y^{y+1} f_X(x) dx \\ &= \int_y^{y+1} \lambda e^{-\lambda x} dx \\ &= \left[-e^{-\lambda x} \right]_y^{y+1} \\ &= e^{-\lambda y} - e^{-\lambda(y+1)} \\ &= (1 - e^{-\lambda}) (e^{-\lambda})^y \quad y = 0, 1, 2, \dots, \end{aligned}$$

which is the probability mass function of a $\text{geometric}(1 - e^{-\lambda})$ random variable. So a closed-form variate generation algorithm using inversion for the $\text{geometric}(p)$ distribution is

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 $\lambda \leftarrow -\ln(1 - p)$   
generate  $U \sim U(0, 1)$   
 $X \leftarrow -\frac{1}{\lambda} \ln(1 - U)$   
 $Y \leftarrow \lfloor X \rfloor$   
return( $Y$ )
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