

QUESTION 1

1. The following is the characteristic function of a continuous random variable X :

$$\phi_X(t) = \frac{1}{2} e^{-it} + \frac{1}{2} e^{it} - \frac{1}{2} e^{-2it} + \frac{1}{2} e^{2it}$$

1.1 Determine the probability density function of X .

$$\phi_X(t) = \frac{1}{2} e^{-it} + \frac{1}{2} e^{it} - \frac{1}{2} e^{-2it} + \frac{1}{2} e^{2it}$$

$$= \frac{1}{2} (e^{-it} + e^{it}) - \frac{1}{2} (e^{-2it} - e^{2it})$$

Recalling that $e^{it} = \cos t + i \sin t$ and $e^{-it} = \cos t - i \sin t$

$$\phi_X(t) = \frac{1}{2} (\cos t + i \sin t + \cos t - i \sin t) - \frac{1}{2} (\cos 2t - i \sin 2t - \cos 2t + i \sin 2t)$$

$$= \cos t - \cos 2t$$

1.2 Using the characteristic function of X , determine the mean and variance of X .

$$\phi_X(t) = \cos t - \cos 2t$$

$$= \cos t - 2\cos^2 t + 1$$

Therefore, the first two derivatives of $\phi_X(t)$ at $t=0$ are $\phi_X'(0) = -\sin 0 + 4\cos 0 \sin 0 = 0$

$$\phi_X''(0) = -\cos 0 + 4\cos 0 - 4\sin 0 = -1 + 4 = 3$$

$$\phi_X'''(0) = \sin 0 + 8\sin 0 = 0$$

It follows that the mean of X is $\mu = \phi_X'(0) = 0$ and the variance of X is $\sigma^2 = \phi_X''(0) = 3$.

1.3 The characteristic function of a continuous random variable Y is given by $\phi_Y(t) = \frac{1}{2} e^{-it} + \frac{1}{2} e^{it} - \frac{1}{2} e^{-2it} + \frac{1}{2} e^{2it}$. Determine the probability density function of Y .

$$\phi_Y(t) = \frac{1}{2} e^{-it} + \frac{1}{2} e^{it} - \frac{1}{2} e^{-2it} + \frac{1}{2} e^{2it}$$

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CRC Concise Encyclopedia of Mathematics Eric W. Weisstein, 2002-12-12 Upon publication the first edition of the CRC Concise Encyclopedia of Mathematics received overwhelming accolades for its unparalleled scope, readability, and utility. It soon took its place among the top-selling books in the history of Chapman Hall/CRC, and its popularity continues unabated. Yet also unabated has been the demand for a second edition.

Annual Reports on NMR Spectroscopy Graham A. Webb, 2010-10-27 Nuclear magnetic resonance (NMR) is an analytical tool used by chemists and physicists to study the structure and dynamics of molecules. In recent years, no other technique has gained such significance as NMR spectroscopy. It is used in all branches of science in which precise structural determination is required and in which the nature of interactions and reactions in solution is being studied. Annual Reports on NMR Spectroscopy has established itself as a premier means for the specialist and non-specialist alike to become familiar with new techniques and applications of NMR spectroscopy. Provides updates on the latest developments in NMR spectroscopy. Includes comprehensive review articles. Highlights the increasing importance of NMR spectroscopy as a technique for structural determination.

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Principles of Magnetostatics Richard C. Fernow, 2016-07-14 The subject of magnetostatics, the mathematical theory that describes the forces and fields resulting from the steady flow of electrical currents, has a long history. By capturing the basic concepts and building towards the computation of magnetic fields, this book is a self-contained discussion of the major subjects in magnetostatics. Overviews of Maxwell's equations, the Poisson equation, and boundary value problems pave the way for dealing with fields from transverse, axial, and periodic magnetic arrangements and assemblies of permanent magnets. Examples from accelerator and beam physics give up-to-date context to the theory. Furthermore, both complex contour integration and numerical techniques, including finite difference, finite element, and integral equation methods for calculating magnetic fields, are discussed in detail with plentiful examples. Both theoretical and practical information on carefully selected topics make this a one-stop reference for magnet designers, as well as for

physics and electrical engineering undergraduate students

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[An Introduction to Vector Analysis for Physicists and Engineers. 6th Ed. Revised by D. Martin](#) Bernard Hague, 1970 [Mathematical Methods For Physicists International Student Edition](#) George B. Arfken, Hans J. Weber, 2005-07-05 This best selling title provides in one handy volume the essential mathematical tools and techniques used to solve problems in physics It is a vital addition to the bookshelf of any serious student of physics or research professional in the field The authors have put considerable effort into revamping this new edition Updates the leading graduate level text in mathematical physics Provides comprehensive coverage of the mathematics necessary for advanced study in physics and engineering Focuses on problem solving skills and offers a vast array of exercises Clearly illustrates and proves mathematical relations New in the Sixth Edition Updated content throughout based on users feedback More advanced sections including differential forms and the elegant forms of Maxwell's equations A new chapter on probability and statistics More elementary sections have been deleted

Applied Vector Analysis, Second Edition Matiur Rahman, Issac Mulolani, 2008 In engineering and applied science the practical problems that arise are often described using mathematical models In order to interpret these figures and make a judicious

decision relating to such problems engineers and scientists need ample knowledge of vector analysis. Illustrating the application of vector analysis to physical problems, this new edition of *Applied Vector Analysis* expands its coverage of the field to encompass new concepts such as the divergence theorem, position vectors, and Bernoulli's equation. It provides the grounding in vector analysis engineers and scientists require with an emphasis on practical applications. This user-friendly volume is divided into seven chapters, each providing a clear manifestation of theory and its application to real-life problems. Beginning with a brief historical background of vector calculus, the authors introduce the algebra of vectors using a single variable. Within this framework, the book goes on to discuss the Del operator, which plays a significant role in displaying physical problems in mathematical notation. Chapter 6 contains important integral theorems such as Green's theorem, Stokes' theorem, and the divergence theorem. Specific applications of these theorems are described using selected examples in fluid flow, electromagnetic theory, and the Poynting vector in Chapter 7. The appendices supply important vector formulas at a glance and mathematical explanations to selected examples from within the text. One of the most valuable branches of mathematics, vector analysis is pertinent to the investigation of physical problems encountered in many disciplines. Using real-world applications, concise explanations of fundamental concepts, and extensive examples, *Applied Vector Analysis, Second Edition* provides a clear-cut exposition of the field's practical uses.

Solutions Manual to accompany Analysis in Vector Spaces
Mustafa A. Akcoglu, Paul F. A. Bartha, Dzong Minh Ha, 2009-04-13

A rigorous introduction to calculus in vector spaces. The concepts and theorems of advanced calculus, combined with related computational methods, are essential to understanding nearly all areas of quantitative science. *Analysis in Vector Spaces* presents the central results of this classic subject through rigorous arguments, discussions, and examples. The book aims to cultivate not only knowledge of the major theoretical results but also the geometric intuition needed for both mathematical problem solving and modeling in the formal sciences. The authors begin with an outline of key concepts, terminology, and notation, and also provide a basic introduction to set theory, the properties of real numbers, and a review of linear algebra. An elegant approach to eigenvector problems and the spectral theorem sets the stage for later results on volume and integration. Subsequent chapters present the major results of differential and integral calculus of several variables, as well as the theory of manifolds. Additional topical coverage includes sets and functions, real numbers, vector functions, normed vector spaces, first and higher-order derivatives, diffeomorphisms, and manifolds, multiple integrals, integration on manifolds, Stokes' theorem, basic point set topology. Numerous examples and exercises are provided in each chapter to reinforce new concepts and to illustrate how results can be applied to additional problems. Furthermore, proofs and examples are presented in a clear style that emphasizes the underlying intuitive ideas. Counterexamples are provided throughout the book to warn against possible mistakes, and extensive appendices outline the construction of real numbers, include a fundamental result about dimension, and present general results about determinants. Assuming only a fundamental understanding of linear algebra and single-variable calculus, *Analysis in Vector Spaces* is an

excellent book for a second course in analysis for mathematics physics computer science and engineering majors at the undergraduate and graduate levels It also serves as a valuable reference for further study in any discipline that requires a firm understanding of mathematical techniques and concepts

Introduction to Vector Analysis SM Quant Systems,2007-01-01 Vector Analysis R. K. Pandey,2007 This book play a major role as basic tools in Differential geometry Mechanics Fluid Mathematics The bulk of the book consists of five chapters on Vector Analysis and its applications Each chapter is accompanied by a problem set The problem sets constitute an integral part of the book Solving the problems will expose you to the geometric symbolic and numerical features of multivariable calculus Contents Algebra of Vectors Differentiation of Vectors Gradient Divergence and Curl Vector Integration Application of Vector Integration Vector Calculus Paul C. Matthews,2000-01-14 Vector calculus is the fundamental language of mathematical physics It provides a way to describe physical quantities in three dimensional space and the way in which these quantities vary Many topics in the physical sciences can be analysed mathematically using the techniques of vector calculus These topics include fluid dynamics solid mechanics and electromagnetism all of which involve a description of vector and scalar quantities in three dimensions This book assumes no previous knowledge of vectors However it is assumed that the reader has a knowledge of basic calculus including differentiation integration and partial differentiation Some knowledge of linear algebra is also required particularly the concepts of matrices and determinants The book is designed to be self contained so that it is suitable for a programme of individual study Each of the eight chapters introduces a new topic and to facilitate understanding of the material frequent reference is made to physical applications The physical nature of the subject is clarified with over sixty diagrams which provide an important aid to the comprehension of the new concepts Following the introduction of each new topic worked examples are provided It is essential that these are studied carefully so that a full understanding is developed before moving ahead Like much of mathematics each section of the book is built on the foundations laid in the earlier sections and chapters

A Textbook of Vector Analysis Shanti Narayan | PK Mittal,2010 A Textbook of Vector Analysis **Advanced Vector Analysis** Charles E. Weatherburn,1966

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