

Last Time :

Discrete distributions:

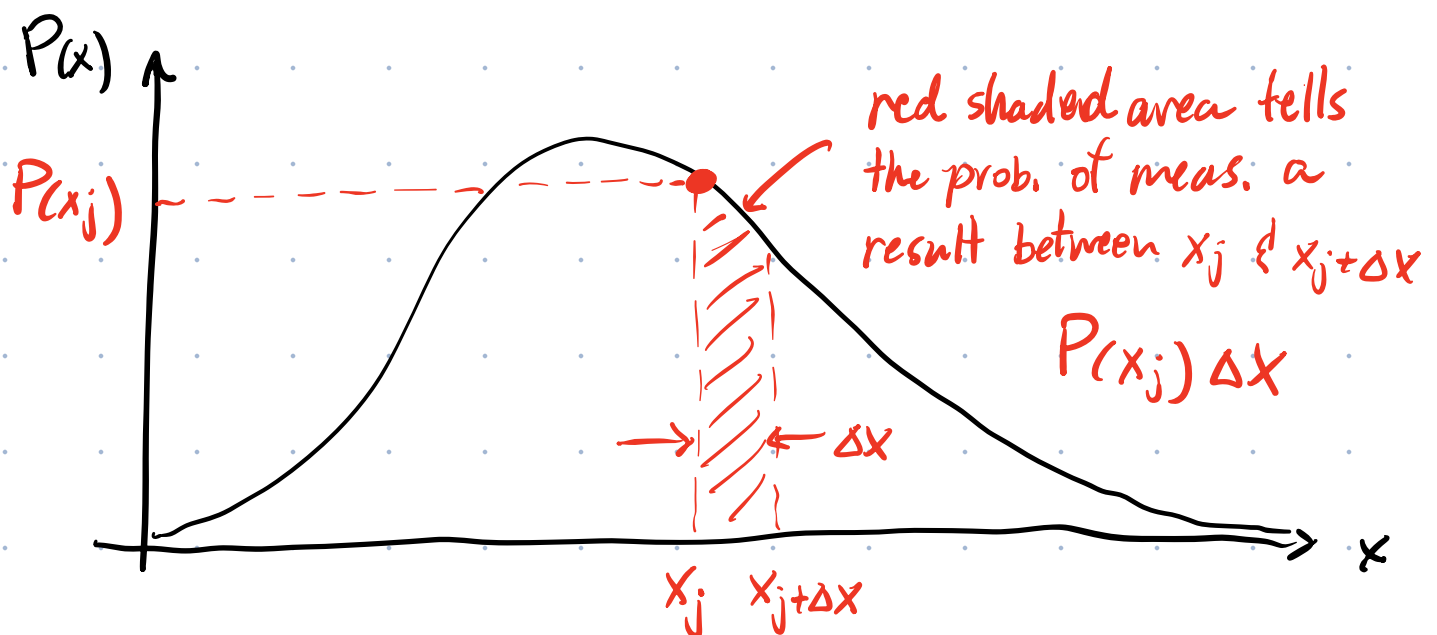
Result of a measurement must be one of n possible outcomes. Prob. of getting outcome x_j is $P(x_j)$ where $j=1 \dots n$.

$$\mu = \sum_{j=1}^n x_j P(x_j) \quad P(x_j) \text{ is unitless}$$

$$\sigma^2 = \sum_{j=1}^n (x_j - \mu)^2 P(x_j)$$

$$= \sum_{j=1}^n x_j^2 P(x_j) - \mu^2 = \overline{x^2} - \bar{x}^2$$

Continuous Distributions



$P(x)$ is a prob. density. Units of $P(x)$ are $\frac{1}{[x]}$.

For a normalized prob. density, $\int_{-\infty}^{\infty} P(x) dx = 1$.

$$\mu = \int_{-\infty}^{\infty} x P(x) dx$$

$$\sigma^2 = \int_{-\infty}^{\infty} (x - \mu)^2 P(x) dx$$

$$= \int_{-\infty}^{\infty} x^2 P(x) dx - \mu^2 = \overline{x^2} - \bar{x}^2$$

Example: Discrete Distribution

Invent a dice game.

Roll a pair of dice

$$D_1 = 1, 2, 3, 4, 5, 6$$

$$D_2 = 1, 2, 3, 4, 5, 6$$

outcome

①

$$\text{If } |D_1 - D_2| \geq 3$$

then you win $M_1 = \$1$.

outcome

②

$$\text{If } 1 \leq |D_1 - D_2| \leq 2$$

then you win $M_2 = \$2$

outcome

③

$$\text{If } D_1 = D_2 \text{ or } D_1 - D_2 = 0$$

then you win $M_3 = \$3$

It costs \$1.75 for each play

If $\overline{M} > \$1.75$ should play as much as possible

Calculate $\bar{m} = \sum_{j=1}^3 m_j P(m_j)$

Need to find $P(m_j)$ for each possible case.

Start w/ $D_1 = D_2$ case (3)

$$P_{(3)} = P(M_3) = (1 \text{ and } 1) \text{ or } (2 \text{ and } 2) \\ \text{or } (3 \text{ and } 3) \dots \text{ or } (6 \text{ and } 6)$$

$$= \left(\frac{1}{6} \cdot \frac{1}{6}\right) + \left(\frac{1}{6} \cdot \frac{1}{6}\right)$$

$$+ \left(\frac{1}{6} \cdot \frac{1}{6}\right) \dots + \left(\frac{1}{6} \cdot \frac{1}{6}\right)$$

$$= 6 \left(\frac{1}{36}\right) = \frac{1}{6}$$

$$P_{(3)} = \frac{1}{6}$$

$$\text{Try } P_{\textcircled{2}} = P(M_2)$$

$$= (1 \text{ and } 2) \text{ or } (1 \text{ and } 3)$$

$$\text{or } (2 \text{ and } 1) \text{ or } (2 \text{ and } 3) \text{ or } (2 \text{ and } 4)$$

$$\text{or } (3 \text{ and } 1) \text{ or } (3 \text{ and } 2) \text{ or } (3 \text{ and } 4) \text{ or } (3 \text{ and } 5)$$

$$\text{or } (4 \text{ and } 2) \text{ or } (4 \text{ and } 3) \text{ or } (4 \text{ and } 5) \text{ or } (4 \text{ and } 6)$$

$$\text{or } (5 \text{ and } 3) \text{ or } (5 \text{ and } 4) \text{ or } (5 \text{ and } 6)$$

$$\text{or } (6 \text{ and } 4) \text{ or } (6 \text{ and } 5)$$

$$= 2 \left[\frac{1}{36} + \frac{1}{36} \right] + 2 \left[\frac{3}{36} \right] + 2 \left[\frac{4}{36} \right]$$

$$= \frac{18}{36} \Rightarrow P_{\textcircled{2}} = \frac{1}{2}$$

$$P_{\textcircled{1}} = 1 - P_{\textcircled{2}} - P_{\textcircled{3}} = 1 - \frac{1}{2} - \frac{1}{6}$$

$$= \frac{6 - 3 - 1}{6} = \frac{1}{3}$$

$$P_{\textcircled{1}} = \frac{1}{3}$$

Another visual way to get these same prob. is by charting all possible outcomes of a roll.

	6	5	4	3	2	1	0
6	5	4	3	2	1	0	
5	4	3	2	1	0	1	
4	3	2	1	0	1	2	
3	2	1	0	1	2	3	
2	1	0	1	2	3	4	
1	0	1	2	3	4	5	
D_1/D_2	1	2	3	4	5	6	

$D_1 - D_2 = 0$, have 6 of 36 cases $\therefore P_3 = \frac{1}{6}$

$1 \leq |D_1 - D_2| \leq 2$, have 18 of 36 cases $\therefore P_2 = \frac{1}{2}$

$|D_1 - D_2| \geq 3$, have 12 of 36 cases $\therefore P_1 = \frac{1}{3}$

$$\bar{M} = \sum_{j=1}^3 M_j P(M_j) = 1\left(\frac{1}{3}\right) + 2\left(\frac{1}{2}\right) + 3\left(\frac{1}{6}\right)$$

$$\bar{m} = \frac{2+6+3}{6} = \frac{11}{6} = 1\frac{5}{6}$$

$$\bar{m} = \$1.83333... > \$1.75$$

Profitable!

Standard Deviation

$$\sigma^2 = \sum_{j=1}^3 (m_j - \bar{m})^2 P(m_j)$$

$$= \left(1 - 1\frac{5}{6}\right)^2 \frac{1}{3}$$

$$+ \left(2 - 1\frac{5}{6}\right)^2 \frac{1}{2}$$

$$+ \left(3 - 1\frac{5}{6}\right)^2 \frac{1}{6}$$

$$= \left(\frac{5}{6}\right)^2 \frac{1}{3} + \left(\frac{1}{6}\right)^2 \frac{1}{2} + \left(\frac{7}{6}\right)^2 \frac{1}{6}$$

$$= \frac{25}{36} \frac{1}{3} + \frac{1}{36} \frac{1}{2} + \frac{49}{36} \frac{1}{6}$$

$$= \frac{25}{36} \frac{2}{6} + \frac{1}{36} \frac{3}{6} + \frac{49}{36} \frac{1}{6}$$

$$= \frac{50 + 3 + 49}{6 \cdot 36} = \frac{102}{6 \cdot 36} = \frac{17}{36} = \sigma^2$$

$$\text{or } \sigma = \frac{\sqrt{17}}{6} = 0.687.$$

Continuous Dist'n Example

Prob. that an electron is a dist. r from the nucleus of a hydrogen atom (proton) is:

$$P(r)dr = Cr^2 e^{-r/R} dr$$

where C and R are constants.

(a) Use the requirement $\int_{r=0}^{\infty} P(r) dr = 1$

to find the value of C .

$$\int_{r=0}^{\infty} C r^2 e^{-r/R} dr = 1$$

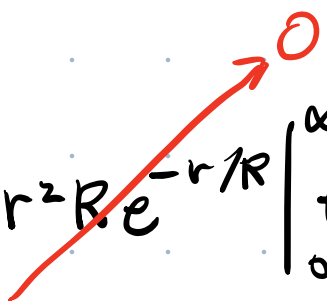
$$\therefore \frac{1}{C} = \int_0^{\infty} r^2 e^{-r/R} dr$$

use Integration by parts (IBP)

$$\int_a^b u dv = uv \Big|_a^b - \int_a^b v du$$

$$u = r^2 \quad du = 2r dr$$

$$dv = e^{-r/R} dr \quad v = -R e^{-r/R}$$

$$\frac{1}{C} = -\cancel{r^2 R e^{-r/R}} \Big|_0^{\infty} + 2R \int_0^{\infty} r e^{-r/R} dr$$


IBP again:

$$u = r \quad du = dr$$

$$dv = e^{-r/R} dr \quad v = -R e^{-r/R}$$

$$\begin{aligned}
 \frac{1}{C} &= 2R \left[-rR e^{-r/R} \Big|_0^\infty + R \int_0^\infty e^{-r/R} dr \right] \\
 &= 2R^2 (-R) e^{-r/R} \Big|_0^\infty \\
 &= -2R^3 \left[\cancel{e^{-\infty}} - \underbrace{e^0}_1 \right] = 2R^3
 \end{aligned}$$

$$\therefore C = \frac{1}{2R^3}$$

Probability density normalization constant. This value of C guarantees that the area under $P(r)$ is 1.

(b) Find the average dist $\bar{r}$ that the e^- is from the proton.

$$\bar{r} = \int_0^\infty r P(r) dr = \int_0^\infty r \underbrace{\left[\frac{1}{2R^3} r^2 e^{-r/R} \right]}_{P(r)} dr$$

$$\therefore \bar{r} = \frac{1}{2R^3} \int_0^{\infty} r^3 e^{-r/R} dr \quad \text{IBP again...}$$

$$u = r^3 \quad du = 3r^2 dr$$

$$dv = e^{-r/R} dr \quad v = -R e^{-r/R}$$

$$\bar{r} = \frac{1}{2R^3} \left[\cancel{-r^3 R e^{-r/R}} \Big|_0^{\infty} + 3R \int_0^{\infty} r^2 e^{-r/R} dr \right]$$

$$= \frac{3}{2R^2} \int_0^{\infty} r^2 e^{-r/R} dr$$

$$= \frac{1}{C} = 2R^3 \text{ from first part of the problem.}$$

$$\bar{r} = \frac{3}{2R^2} 2R^3 = 3R$$

Find σ for electron in H atom

$$\sigma^2 = \int_0^{\infty} (r - \bar{r})^2 P(r) dr$$

$$= \int_0^{\infty} (r^2 - 2\bar{r}r + \bar{r}^2) P(r) dr$$

$$= \int_0^{\infty} r^2 P(r) dr - 2\bar{r} \underbrace{\int_0^{\infty} r P(r) dr}_{\bar{r}}$$

$$+ \bar{r}^2 \underbrace{\int_0^{\infty} P(r) dr}_1$$

$$= \int_0^{\infty} r^2 C r^2 e^{-r/R} dr - 2\bar{r}^2 + \bar{r}^2$$

solve by I.B.P.

Exercise for the student: Show that $\sigma = \sqrt{3} R$