

Last Time:

discrete distributions

continuous distributions

no. of possible outcomes $\rightarrow n$

$$\sum_{j=1}^n P(x_j) = 1$$

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

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

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

$$\int_{\text{all } x} P(x) dx = 1$$

$$[P(x)] = \frac{1}{[x]}$$

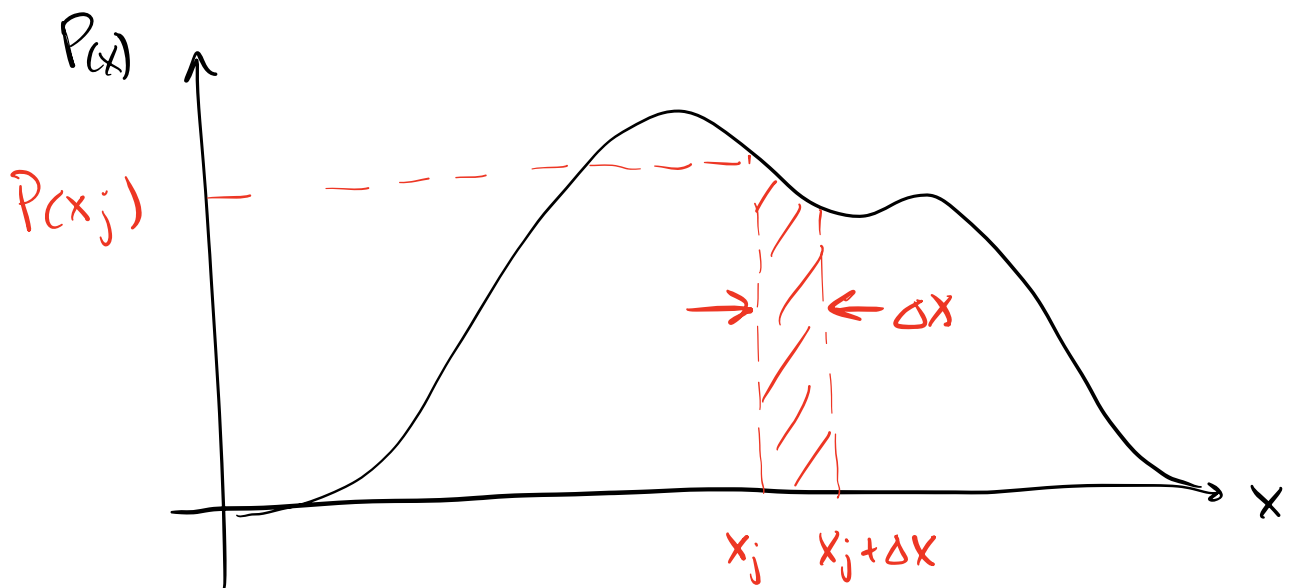
$$\mu = \int_{\text{all } x} x P(x) dx$$

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

$$= \int_{\text{all } x} x^2 P(x) dx - \mu^2$$

Recall that if a quantity x follows a prob. dist'n $P(x)$, then prob. of meas x between x_j & $x_j + \Delta x$ is:

$$P(x_j) \Delta x = \text{shaded area}$$



Try an example w/ discrete dist'n.

Roll a pair of dice $D_1 = 1, 2, 3, 4, 5, 6$

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

outcome
① If $|D_1 - D_2| \geq 3$

then $M = \$1$.

outcome
② If $1 \leq |D_1 - D_2| \leq 2$

then $M = \$2$

outcome
③ If $D_1 = D_2$
then $M = \$3$

Have to pay \$1.75 for each play.

Is it worth it to play?

If $\langle M \rangle > \$1.75$ should play.

$$\langle M \rangle = \sum_{i=1}^{n=3} M_i P(M_i)$$

Need to determine $P(M_i)$.

6	1	1	1	2	2	3
5	1	1	2	2	3	2
4	1	2	2	3	2	2
3	2	2	3	2	2	1
2	2	3	2	2	1	1
1	3	2	2	1	1	1
$D_1 \backslash D_2$	1	2	3	4	5	6

36 entries

6 ways to get $M_3 = \$3$ $P(M_3) = \frac{6}{36}$
 $= \frac{1}{6}$

18 ways to get $M_2 = \$2$ $P(M_2) = \frac{18}{36}$
 $P(M_2) = \frac{1}{2}$

$$12 \text{ ways to get } M_i = \$1 \quad P(M_i) = \frac{12}{36} \\ = \frac{1}{3}$$

$$\langle M \rangle = \sum_{i=1}^{n=3} M_i P(M_i)$$

$$= \$1 \frac{1}{3} + \$2 \frac{1}{2} + \$3 \frac{1}{6}$$

$$= \frac{2 + 6 + 3}{6} = \frac{11}{6}$$

$$= \$1 \frac{5}{6}$$

$$= \$1.8333\dots$$

more than \$1.75...
so profitable.

Exercise for student, show that

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

$$\sigma^2 = \frac{17}{36} \quad \text{or} \quad \sigma = \sqrt{\frac{17}{36}} \approx 0.687$$

Continuous dist'n example.

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

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

where C & R are constants.

(a) Use the requirement $\int P(r) dr = 1$ to find the value of C .

$$\int P(r) dr = \int_0^{\infty} C r^2 e^{-r/R} dr = 1$$

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

$$\int_b^{\infty} u dv = uv \Big|_b^{\infty} - \int_b^{\infty} v du$$

Integrate by parts.

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

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

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

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

IBP again

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

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

$$= 2R^2 \left(-R e^{-r/R} \right) \Big|_0^\infty$$

$$= 2R^2 \left(0 - (-R) e^0 \right)$$

$$= 2R^3$$

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

normalization constant.

(b) find avg. dist. $\langle r \rangle$ that electron is from nucleus.

$$\langle r \rangle = \int_0^{\infty} r P(r) dr$$

$$= \int_0^{\infty} r (Cr^2 e^{-r/R}) dr$$

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

IBP

$$u = r^3$$

$$v = -Re^{-r/R}$$

$$du = 3r^2 dr$$

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

$$\langle r \rangle = C \left[\underbrace{-r^3 R e^{-r/R}}_0 \Big|_0^{\infty} + 3R \int_0^{\infty} r^2 e^{-r/R} dr \right]$$

$\frac{1}{C}$ from (a)

$$\boxed{\therefore \langle r \rangle = 3R}$$

μ

average dist. of e^- from nucleus in H.

(c) Find σ for electron in H atom.

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

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

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

$$\mu = \langle r \rangle$$

$$+ \mu^2 \int_0^{\infty} P(r) dr$$

1

$$\sigma^2 = \int_0^{\infty} r^2 P(r) dr - \underbrace{\mu^2}_{\langle r \rangle^2}$$

$\underbrace{\int_0^{\infty} r^2 P(r) dr}_{\langle r^2 \rangle}$

$$\therefore \sigma^2 = \langle r^2 \rangle - \langle r \rangle^2$$

Need to find $\langle r^2 \rangle$

(know $\langle r \rangle = 3R$)

$$\langle r^2 \rangle = \int_0^{\infty} r^2 P(r) dr$$

$$= C \int_0^{\infty} r^4 e^{-r/R} dr$$

IBP ☺

Know from (b) that

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

$$= \frac{3R}{1/2R^3} = 6R^4$$

Show that $\langle r^2 \rangle = 12R^2$

$$\text{then } \sigma^2 = \langle r^2 \rangle - \langle r \rangle^2$$

$$= 12R^2 - (3R)^2$$

$$= 3R^2$$

$$\therefore \sigma = \sqrt{3}R$$

Know that a meas. has a 68% prob. of falling within one standard deviation of mean. \rightarrow For Gaussian dist'n.