



**Free Response:** Write out complete answers to the following questions. Show your work.

- (10<sup>pts</sup>) 1. (a) Bits are sent over a communications channel in packets of 12. If the probability of a bit being corrupted over this channel is 0.1 and such errors are independent, what is the probability that no more than 2 bits in a packet are corrupted? (**5 marks**)
- (b) If 6 packets are sent over the channel, what is the probability that at least one packet will contain 3 or more corrupted bits? (**5 marks**)



(10<sup>pts</sup>) 2. The Poisson distribution is given by:

$$P_P(x; \mu) = \frac{\mu^x}{x!} e^{-\mu}$$

(a) Determine  $\langle x \rangle$ , the mean value of  $x$  for this distribution. *Hint:* After writing down the appropriate sum and making some initial manipulations, make use of the substitution  $y = x - 1$ . (**5 marks**)

(b) Determine  $\langle x^2 \rangle$ , the mean value of  $x^2$  for this distribution. *Hint:* After writing down the appropriate sum and making some initial manipulations, make use of the substitution  $y = x - 1$  and the result of part (a). (**5 marks**)

For both parts (a) and (b), you must show all steps and all of your work. Writing down only the correct final answers will result in 1 out of a possible 5 marks for each part.



- (10<sup>pts</sup>) **3.** The goal of this problem is to describe how to analyze a set of impedance versus frequency data to extract the resistance  $R$  and capacitance  $C$  of an  $RC$ -series circuit.

The impedance of a series  $RC$  circuit is given by:

$$|Z| = \sqrt{R^2 + \left(\frac{1}{\omega C}\right)^2}$$

where  $\omega = 2\pi f$  and  $f$  is frequency.

A researcher measures the current in the circuit that results from applying ac voltages at a number of different frequencies. From these data the frequency dependence of the impedance  $|Z| = |v|/|i|$  is determined from 1 to 10 kHz as given in the table on the following page. Assume that the uncertainty in  $f$  is negligible.

$f$ (kHz)	$ Z $ (k $\Omega$ )	$\sigma_{ Z }$ (k $\Omega$ )	$x$	$y$	$\sigma_y$
1.00	1800	100			
2.00	870	50			
5.00	580	40			
7.50	510	40			
10.00	520	30			

(a) Linearize the equation above such that the resistance  $R$  and capacitance  $C$  can be extracted from the slope and  $y$ -intercept of a straight line. Give the equation of the straight line and describe the plot ( $y$  vs  $x$ ) that you would generate. What does  $y$  represent and what does  $x$  represent? How are  $R$  and  $C$  related to the  $y$ -intercept  $a$  and slope  $b$  of a linear fit to the data? **(6 marks)**

(b) Complete the three right-hand columns in the table above. That is, calculate the  $x$ ,  $y$ , and  $\sigma_y$  values that you would plot. What are the units of  $x$ ,  $y$ , and  $\sigma_y$ ? **(4 marks)**



(10<sup>pts</sup>) 4. The function  $f(x)$  is defined to be periodic with a period of  $2\pi$ . On the interval  $-\pi < x < \pi$  the function is defined as  $f(x) = \pi^2 - x^2$ .

(a) Sketch several periods of  $f(x)$ . Be sure to include scales for both the  $x$ - and  $y$ -axes of your plot. (**2 marks**)

(b) Find the Fourier series for this function. Simplify your answers as much as possible. Write out the first five non-zero terms of the Fourier series. (**8 marks**)





- (10<sup>pts</sup>) 5. If  $n$  measurements of a quantity  $x$  are made each with its own uncertainty  $\sigma$  (i.e.  $x_1 \pm \sigma_1$ ,  $x_2 \pm \sigma_2$ , ...,  $x_n \pm \sigma_n$ ), then the appropriate weighted mean of the measurements is given by:

$$\mu = \frac{\sum_{i=1}^n \frac{x_i}{\sigma_i^2}}{\sum_{i=1}^n \frac{1}{\sigma_i^2}}$$

(a) Find a general expression for the error in the weighted mean  $\sigma_\mu$ . You must show all of your work. Simply writing down the correct final answer will earn only 1 out of a possible 5 marks. (**5 marks**)

(b) Three groups of particle physicists measure the mass of a certain elementary particle with the following results (in units of MeV/ $c^2$ ):  $1967.0 \pm 1.0$ ,  $1969.0 \pm 1.4$ , and  $1972.1 \pm 2.5$ . Find the weighted mean of these measurements and its uncertainty. (**5 marks**)

0 pts

- (10<sup>pts</sup>) **6.** In his famous experiment with electrons, J.J. Thompson measured the “charge-to-mass ratio”  $r \equiv e/m$ , where  $e$  is the electron’s charge and  $m$  its mass. This experiment is done by accelerating electrons through a voltage  $V$  and then deflecting their direction in a magnetic field. The charge-to-mass ratio is given by:

$$r = \frac{125}{32\mu_0^2 N^2} \frac{D^2 V}{d^2 I^2}$$

The magnetic field is generated using a coil consisting of  $N$  loops where each loop has diameter  $D$  and carries current  $I$ . When it’s deflected, the electron follows a curved path of radius  $d$ . If the experimentally measured quantities are:

$$D = 661 \pm 2 \text{ mm}$$

$$V = 45.0 \pm 0.2 \text{ V}$$

$$d = 91.4 \pm 0.5 \text{ mm}$$

$$I = 2.48 \pm 0.04 \text{ A}$$

what is the experimentally determined value of  $r$  and its uncertainty? Assume that  $N = 72$  and  $\mu_0 = 4\pi \times 10^{-7} \text{ N/A}^2$  are both known exactly. (**8 marks**)

(b) The known values the electron charge and mass are  $e = 1.60 \times 10^{-19} \text{ C}$  and  $m = 9.11 \times 10^{-31} \text{ kg}$ . Does the experimentally determined value of  $r$  agree with the expected value? (**2 marks**)

0 pts

- (10<sup>pts</sup>) 7. In a certain dice game a player rolls a pair of dice. If the player rolls doubles, then he wins \$10, if he doesn't roll doubles and the pair of dice sum to an even number he must pay \$3, if he doesn't roll doubles and the pair of dice sum to an odd number he must pay \$1.50.

So, for example, if the player rolls a pair of 4's he wins \$10. If he rolls a 2 and a 4, he must pay \$3 because it's not a double and  $2 + 4$  is even. If he rolls a 2 and a 5, he must pay \$1.50 because it's not a double and  $2 + 5$  is odd.

(a) If the someone plays many many rounds of this game, what is the average amount of money won (or lost) per turn? (**4 marks**)

(b) What is the standard deviation in the amount paid out per turn? (**3 marks**)

(c) If someone plays the game exactly  $N = 100$  times, what is the net amount of money (from all 100 rounds) that the player should expect to win (or lose)? What would be the uncertainty in that net amount? (**3 marks**)



- (10pts) 8. The goal of this problem is to estimate the value of a definite double integral of a function of two variables:

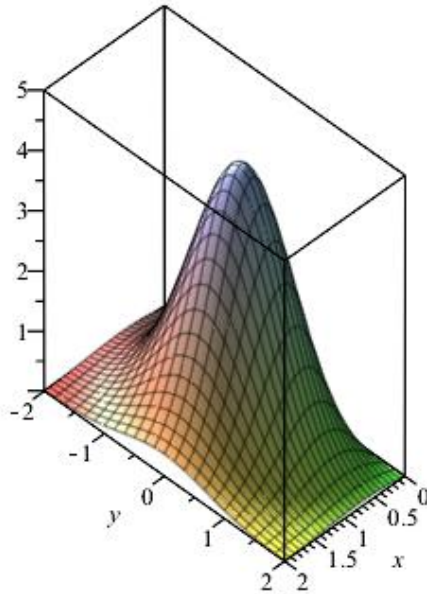
$$\int_{x_i}^{x_f} \int_{y_i}^{y_f} f(x, y) dy dx$$

using Monte Carlo methods.

For example, suppose that we want to evaluate the following integral of  $f(x, y) = 10x e^{-x^2-y^2}$ :

$$I = \int_0^2 \int_{-2}^2 10x e^{-x^2-y^2} dy dx$$

where the  $x$ - and  $y$ -integrals span  $0 \leq x \leq 2$  and  $-2 \leq y \leq 2$  respectively. A plot of  $f(x, y)$  over these intervals is shown in the figure below.



(a) Describe in detail an implementation of the Monte Carlo  $f$ -average ( $\bar{f}$ ) method that could be used to estimate the numerical value of the double integral of  $f(x, y)$ . (6 marks)

(b) Suppose that an  $f$ -average Monte Carlo method was implemented and it was found that  $\bar{f} = 1.08 \pm 0.11$  over the plane spanned by  $0 \leq x \leq 2$  and  $-2 \leq y \leq 2$ .

What would be the resulting estimate for the value of  $I \pm \sigma_I$ ? (4 marks)



0 pts

- (10<sup>pts</sup>) **9.** Suppose that we have a linear function  $y = a + bx$  where  $a$  is the  $y$ -intercept and  $b$  is the slope. If we have a set of measurements  $(x_i, y_i \pm \sigma_i)$  where  $i = 1, 2, 3 \dots, N$ , then the best-fit values of  $a$  and  $b$  are determined from a minimization of  $\chi^2$ :

$$\frac{\partial \chi^2}{\partial a} = 0$$
$$\frac{\partial \chi^2}{\partial b} = 0$$

- (a) Write down an expression for  $\chi^2$  in terms of  $a$ ,  $b$ ,  $x_i$ ,  $y_i$ , and  $\sigma_i$ . (**2 marks**)
- (b) What is the expected value of  $\chi^2$  for a given set of data and best-fit parameters? Assume that  $N \gg 2$ . What does it mean if  $\chi^2$  turns out to be much larger than expected? What does it mean if  $\chi^2$  turns out to be much smaller than expected? (**3 marks**)
- (c) Describe in detail the “method of maximum likelihood” used to determine the best-fit values of  $a$  and  $b$  from a set of measurements. You don’t need to formally derive expressions for the best-fit values of  $a$  and  $b$ . Just start by writing down the probability of obtaining the data set  $(x_1, y_1 \pm \sigma_1), (x_2, y_2 \pm \sigma_2), \dots, (x_N, y_N \pm \sigma_N)$  for a given slope and  $y$ -intercept. Then argue that minimizing  $\chi^2$  as discussed above leads to the best values of  $a$  and  $b$  for the given dataset. (**5 marks**)

