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9)

a) $\text{PDF}(\Delta\psi) = N \cdot \exp(-|\Delta\psi| \cdot k) \quad \Delta\psi \in [-\pi, \pi]$

Normierung:

$$\begin{aligned} \int_{-\pi}^{\pi} \text{PDF}(\Delta\psi) d(\Delta\psi) &\stackrel{!}{=} 1 \\ &= \int_{-\pi}^{\pi} N \cdot \exp(-|\Delta\psi| \cdot k) d(\Delta\psi) \\ &= \int_{-\pi}^0 N \cdot \exp(+\Delta\psi \cdot k) d(\Delta\psi) + \int_0^{\pi} N \cdot \exp(-\Delta\psi \cdot k) d(\Delta\psi) \\ &= N \left[\frac{1}{k} \exp(\Delta\psi \cdot k) \right]_{-\pi}^0 + N \left[-\frac{1}{k} \exp(-\Delta\psi \cdot k) \right]_0^{\pi} \\ &= \frac{N}{k} [1 - \exp(-\pi k)] - \frac{N}{k} [\exp(\pi k) - 1] \\ &= \frac{2N}{k} [1 - \exp(-\pi k)] \stackrel{!}{=} 1 \end{aligned}$$

$$\Leftrightarrow N = \frac{k}{2} [1 - \exp(-\pi k)]^{-1}$$

b) $CDF(\Delta\psi) = \int_{-\pi}^{\Delta\psi} \text{PDF}(x) dx$

$$= N \int_{-\pi}^{\Delta\psi} \exp(-|x| \cdot k) dx$$

Fallunterscheidung:

$\Delta\psi \leq 0$

$$CDF(\Delta\psi) = N \int_{-\pi}^{\Delta\psi} \exp(|x| \cdot k) dx$$

$$\begin{aligned}
 CDF(\Delta\psi) &= N \int_{-\pi}^{\Delta\psi} \exp(x \cdot k) dx \\
 &= N \left[\frac{1}{k} \exp(x \cdot k) \right]_{-\pi}^{\Delta\psi} \\
 &= \frac{N}{k} [\exp(\Delta\psi \cdot k) - \exp(-\pi \cdot k)]
 \end{aligned}$$

$\Delta\psi > 0$

$$\begin{aligned}
 CDF(\Delta\psi) &= N \int_{-\pi}^0 \exp(x \cdot k) dx + N \int_0^{\Delta\psi} \exp(-x \cdot k) dx \\
 &= N \left[\frac{1}{k} \exp(x \cdot k) \right]_{-\pi}^0 + N \left[-\frac{1}{k} \exp(-x \cdot k) \right]_0^{\Delta\psi} \\
 &= \frac{N}{k} [1 - \exp(-\pi \cdot k)] - \frac{N}{k} [\exp(-\Delta\psi \cdot k) - 1] \\
 &= \frac{N}{k} [2 - \exp(-\pi \cdot k) - \exp(-\Delta\psi \cdot k)]
 \end{aligned}$$

$$\Rightarrow CDF(\Delta\psi) = \begin{cases} \frac{N}{k} (\exp(\Delta\psi \cdot k) - \exp(-\pi \cdot k)) & \text{für } \Delta\psi \leq 0 \\ \frac{N}{k} (2 - \exp(-\pi \cdot k) - \exp(-\Delta\psi \cdot k)) & \text{für } \Delta\psi > 0 \end{cases}$$

$$\text{mit } N = \frac{k}{2} [1 - \exp(-\pi \cdot k)]^{-1}$$

c) CDF invertieren u sind gleichverteilte Zahlen zwischen 0 und 1

$$PPF(u) = CDF^{-1}(u)$$

$\Delta\psi \leq 0$

$$CDF(\Delta\psi) = \frac{N}{k} (\exp(\Delta\psi \cdot k) - \exp(-\pi \cdot k)) = u$$

$$\Leftrightarrow \exp(\Delta\psi \cdot k) = \frac{k}{N} u + \exp(-\pi \cdot k)$$

$$\Leftrightarrow \Delta\psi = \frac{1}{k} \ln \left(\frac{k}{N} u + \exp(-\pi \cdot k) \right)$$

$\Delta \Psi > 0$

$$CDF(\Delta \Psi) = \frac{N}{k} (1 - \exp(-\pi k) - \exp(-\Delta \Psi k)) = u$$

$$\Leftrightarrow -\exp(-\Delta \Psi k) = \frac{k}{N} u - 2 + \exp(-\pi k)$$

$$\Leftrightarrow -\Delta \Psi k = \ln(2 - \frac{k}{N} u - \exp(-\pi k))$$

$$\Delta \Psi = -\frac{1}{k} \ln(2 - \frac{k}{N} u - \exp(-\pi k))$$

Welche Bereiche gelten für u ?

Grenze bei $\Delta \Psi = 0$

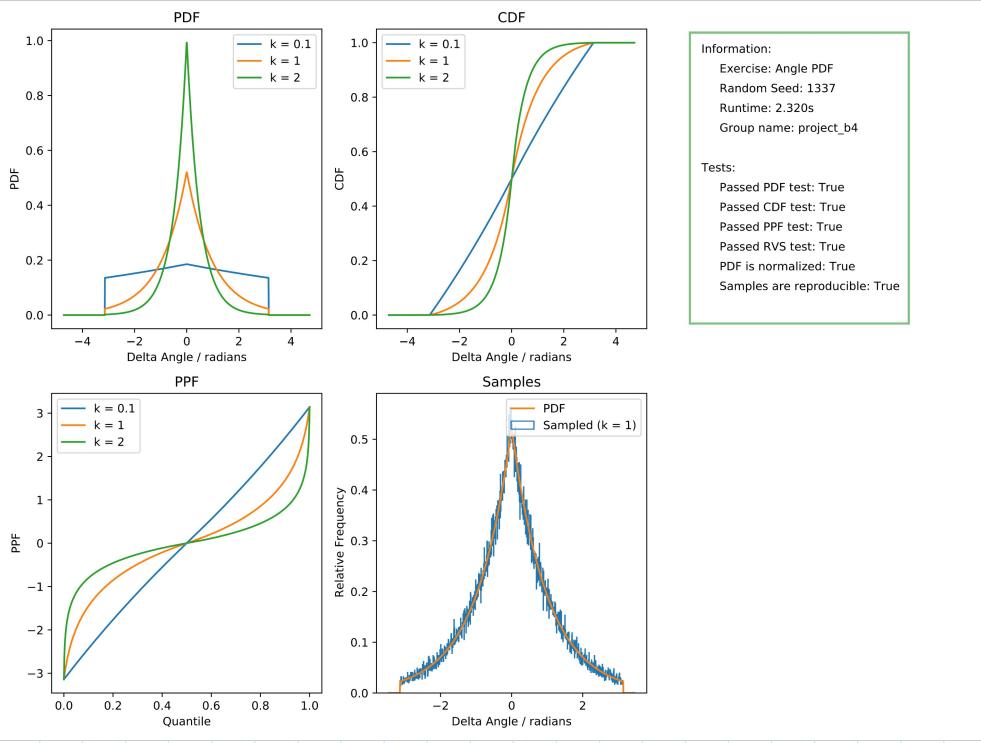
$$0 = \frac{1}{k} \ln\left(\frac{k}{N} u_0 + \exp(-\pi k)\right)$$

$$\Leftrightarrow 1 = \frac{k}{N} u_0 + \exp(-\pi k)$$

$$\Leftrightarrow u_0 = \frac{N}{k} (1 - \exp(-\pi k))$$

$$\Rightarrow PPF(u) = \begin{cases} \frac{1}{k} \ln\left(\frac{k}{N} u + \exp(-\pi k)\right) & \text{für } 0 \leq u \leq u_0 \\ -\frac{1}{k} \ln(2 - \frac{k}{N} u - \exp(-\pi k)) & \text{für } u_0 < u \leq 1 \end{cases}$$

exercise_a..



10)



exercise_...

