Problem 15.18

$$\varphi_{S_n}(t) = \varphi_{\xi_1+\xi_2+\cdots+\xi_n}(t) = \varphi_{\xi_1}(t)\ldots\varphi_{\xi_n}(t)$$

$$\varphi_{\xi_i}(t) = \sum_{k=1}^{\infty} e^{itx_k} \cdot P(\xi = x_k) = \frac{1}{2}e^{-it} + \frac{1}{2} \cdot e^{it} = \cos(t)$$

$$\varphi_{S_n}(t) = \cos^n(t)$$

Problem 11.21

Problem 11.22

Problem 11.23

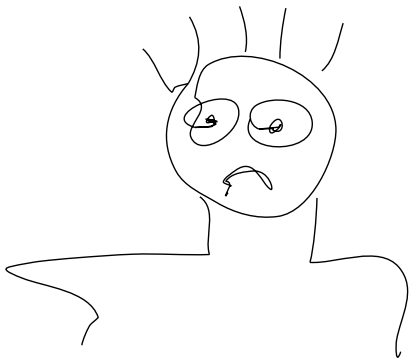

Figure 1: Zhdanov

Problem 11.25