

1 (a) $\ln(1-p) \approx -p$, note that it is valid when $p \ll 1$
 $\hookrightarrow e^{\ln(1-p)} \approx e^{-p} \Rightarrow (1-p) \approx e^{-p}$
 $\Rightarrow (1-p)^N \approx e^{-pN} \Rightarrow (1-p)^N / (1-p)^n \approx e^{-pN} / e^{-pn}$
 $\approx e^{-pN}$, for $n \ll N$

(b) $\frac{N!}{(N-n)!} = \underbrace{N * \dots * (N-n+1)}_{n \text{ terms}} = N^n * [1 * \frac{N-1}{N} * \dots * \frac{N-n+1}{N}]$
 $\approx N^n$, valid when $n \ll N$

(c) $W(n) = \frac{1}{n!} \left(\frac{N!}{(N-n)!} \right) p^n (1-p)^{N-n} = \frac{1}{n!} \lambda^n e^{-\lambda}$

(d) $\sum_n W(n) = 1$ original form: $(1 + (1-p))^N = \sum_n W(n) = 1$
approx. form: $\sum_{n=0}^{\infty} \frac{1}{n!} \lambda^n \exp(-\lambda)$
 $= (1 + \lambda + \frac{\lambda^2}{2!} + \dots) / (1 + \lambda + \frac{\lambda^2}{2!} + \dots) = 1$

(e) $\mu = \langle n \rangle = \sum_n n W(n) = \sum_{n=0}^{\infty} \frac{n}{n!} \lambda^n \exp(-\lambda)$
 $= \lambda \sum_{n=0}^{\infty} \frac{n}{n!} \lambda^{n-1} \exp(-\lambda) = \lambda$
 $\hookrightarrow \frac{d}{d\lambda} \exp(\lambda)$

(f) $\langle (n - \langle n \rangle)^2 \rangle = \langle n^2 \rangle - \langle n \rangle^2$
 $= \sum_n n^2 W(n) - \lambda^2 = \sum_n \frac{n^2}{n!} \lambda^n / \exp(\lambda) - \lambda^2$
 $= \sum_n n * \frac{\lambda^n}{(n-1)!} / \exp(\lambda) - \lambda^2 = \lambda (\sum_n n * \frac{\lambda^{n-1}}{(n-1)!}) / \exp(\lambda) - \lambda^2$
 $= \frac{\lambda}{\exp(\lambda)} \left[\sum_n \frac{(n-1)}{(n-1)!} \lambda^{n-1} + \sum_n \frac{\lambda^{n-1}}{(n-1)!} \right] - \lambda^2 = \lambda^2 + \lambda - \lambda^2$
 $\langle n^2 - \langle n \rangle^2 \rangle = \lambda$

2 (a) $P(n) = \frac{N!}{n!(N-n)!} p^n (1-p)^{N-n}$, $\sum_n P(n) = (p + 1-p)^N = 1$
(b) $P'(n) = P'(n-n')$, $n+n'=N$, $n-n'=m$
 $= P'(n * (+1) + (N-n) * (-1)) = P'(2n-N) = P(n)$
(c) this corresponds $P'(0)$, $P'(2n-N=0)$,

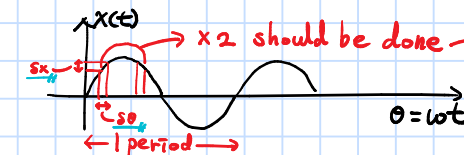
when $N = \text{odd}$, $n \Rightarrow \text{not integer}$, $\hookrightarrow P'(0) = 0$
when $N = \text{even}$, $n \Rightarrow \text{integer}$, $\Rightarrow P'(0) = \frac{2N!}{N!N!} (\frac{1}{2})^{2N}$, $(N=2n)$

3 (a) $u \sim P(u)$
 $\overline{u^2} = \int_{-\infty}^{+\infty} u^2 P(u) du$
 $\overline{u^2} = (\int_{-\infty}^{+\infty} u P(u) du)^2$
 $\langle (u - \overline{u})^2 \rangle \geq 0$
 $= \int_{-\infty}^{+\infty} (u - \overline{u})^2 P(u) du$
 $= \int_{-\infty}^{+\infty} u^2 - 2u\overline{u}P(u) + \overline{u}^2 P(u) du$
 $= \overline{u^2} - \overline{u}^2 \geq 0$

(b) $P(+\mu_0) = p$, $P(-\mu_0) = (1-p)$
 $\overline{\mu} = \int d\mu \mu P(\mu) = +p\mu_0 + (1-p)(-\mu_0) = 2p\mu_0 - \mu_0$
 $\overline{\mu^2} = \int d\mu \mu^2 P(\mu) = +p(\mu_0)^2 + (1-p)(-\mu_0)^2 = \mu_0^2$

(c) $\sqrt{\langle (\mu - \overline{\mu})^2 \rangle} = \sqrt{\overline{\mu^2} - \overline{\mu}^2} = \sqrt{\mu_0^2 - \mu_0^2(1-2p)^2} = \mu_0 \sqrt{1 - (1-2p)^2} = 2\mu_0 \sqrt{p-p^2}$

4 $x = A \cos(\omega t + \phi)$
[totally random
 \hookrightarrow can set as zero.]



$P(\theta) d\theta = P(x) dx$
 $\Rightarrow \frac{d\theta}{2\pi} = P(x) dx$
 $\Rightarrow P(x) = \frac{1}{2\pi} \frac{d\theta}{dx} = \frac{1}{2\pi} \frac{1}{\sqrt{A^2 - x^2}}$
 $\Rightarrow P(x) = \frac{1}{\pi} \frac{1}{\sqrt{A^2 - x^2}}$

$\int_{-A}^{+A} \frac{1}{\pi} \frac{dx}{\sqrt{A^2 - x^2}} = \frac{1}{\pi} \tan^{-1}(\theta) \Big|_{-A}^{+A} \times 2$
 $= \pi / \pi = 1$