

# Statistical Methods in Physics-

## Parts of answers for Exercise 2&3

Hepeng Yao

# Problem 2-1: The Gaussian distribution

$$f(v_i) = \left( \frac{m}{2\pi k_B T} \right)^{1/2} \exp \left( -\frac{mv_i^2}{2k_B T} \right)$$

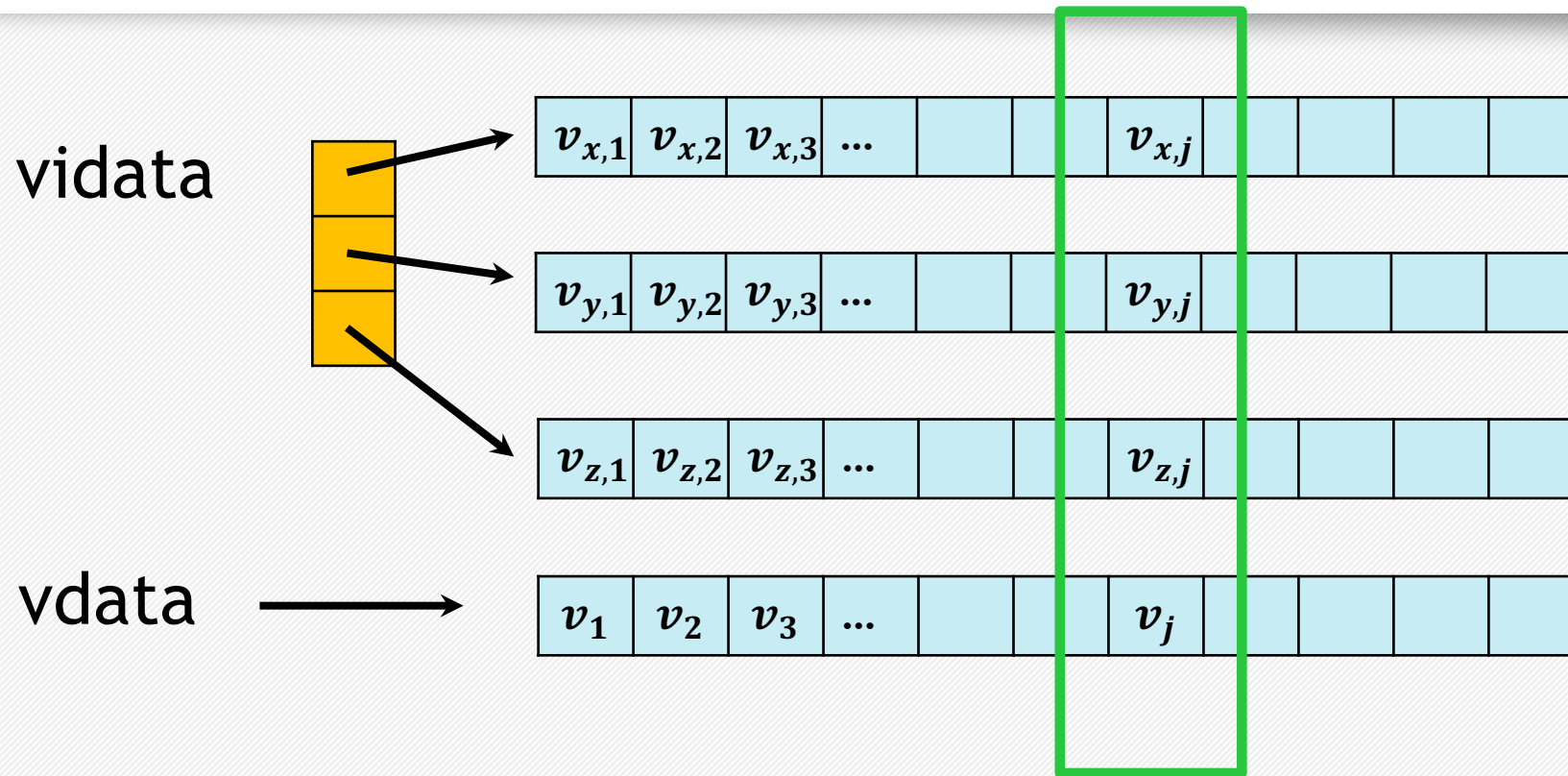
→ We find:

$$\mu = 0$$
$$\sigma = \sqrt{\frac{k_B T}{m}}$$

Gaussian(Normal) distribution:

$$f(x) = N(\mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

## Problem 2-2: list creation



Information of particle  $j$ :

$$v_j = \sqrt{v_{x,j}^2 + v_{y,j}^2 + v_{z,j}^2}$$

## Problem 2-2: $f(v_i) \rightarrow f(v)$

- Each dimension is independent with each other:

$$f(v_x, v_y, v_z) = f(v_x)f(v_y)f(v_z)$$

- Change of coordinate system:

$$f(v_x, v_y, v_z) \rightarrow f(v, \theta, \varphi)$$

- Integrated variables:

$$f(v) = \int d\theta \int d\varphi f(v, \theta, \varphi)$$

## Problem 2-3: $f(v) \rightarrow f(E_k)$

- According to the rule for change of variables:

$$f(E_k) = \left( \frac{dE_k}{dv} \right)^{-1} f(v^{-1}(E_k))$$

- $\rightarrow \frac{dE_k}{dv} = mv = \sqrt{2mE_k}, v = \sqrt{2E_k/m}$

- $\rightarrow f(E_k) = \frac{1}{\sqrt{2mE_k}} \left( \frac{m}{2\pi k_B T} \right)^{3/2} \cdot 4\pi \cdot \frac{2E_k}{m} \cdot e^{-\frac{E_k}{k_B T}}$

- $\rightarrow f(E_k) = 2 \cdot \left( \frac{1}{k_B T} \right)^{\frac{3}{2}} \sqrt{\frac{E_k}{\pi}} e^{-\frac{E_k}{k_B T}}$

# Central Limit Theorem

- → Lecture note Sec. 4.5
- Assume a probability function  $f(X)$  with expectation value  $\mu$  and variance  $\sigma^2$
- We take samples  $X_1, X_2, \dots, X_n$  and compute the sample average  $\bar{X}$
- When  $n \rightarrow +\infty$ , we expect  $\bar{X}$  will follow a Gaussian with expectation value  $\mu' = \mu$  and standard variance  $\sigma' = \sigma/\sqrt{n}$

→ For the kinetic energy distribution we considered in this exercise: 
$$f(E_k) = 2 \cdot \left(\frac{1}{k_B T}\right)^{\frac{3}{2}} \sqrt{\frac{E_k}{\pi}} e^{-\frac{E_k}{k_B T}}$$

It has  $\mu = 1.5k_B T$  and  $\sigma = 1.5(k_B T)^2$

# Problem 2-6: Central Limit Theorem

7

$N_{exp} = 400$  experiments

