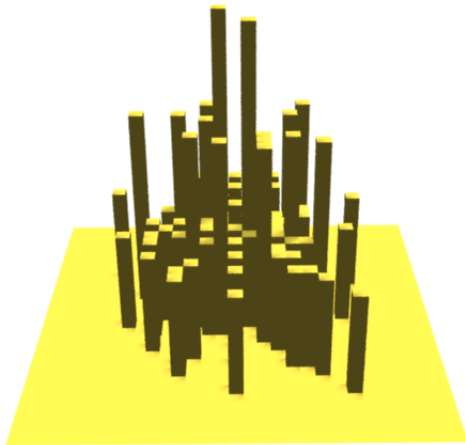


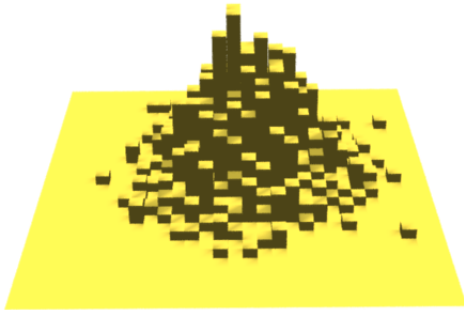
0+=NaN

Probability density function



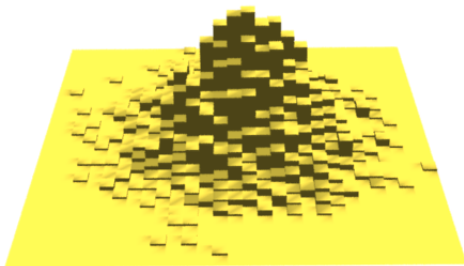
0+=NaN

Probability density function



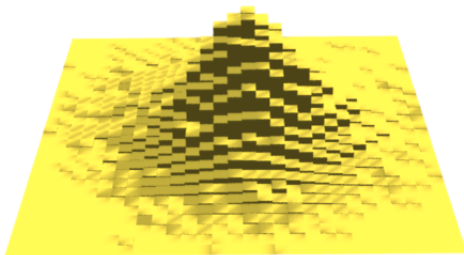
0+=NaN

Probability density function



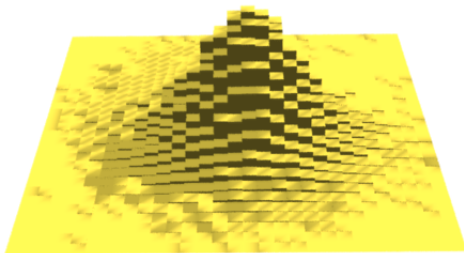
0+=NaN

Probability density function



0+=NaN

Probability density function



0+=NaN

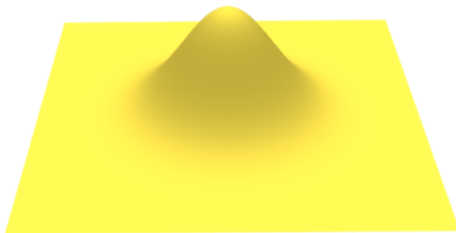
Probability density function



0+=NaN

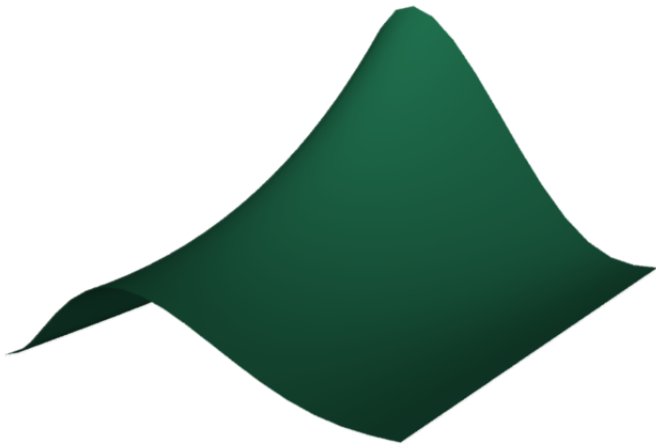
Probability density function

“All” continuous random variable pairs have joint PDFs.



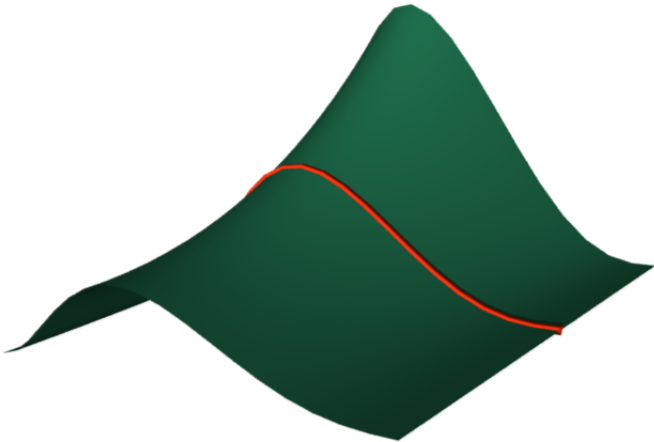
0+=NaN

Independence



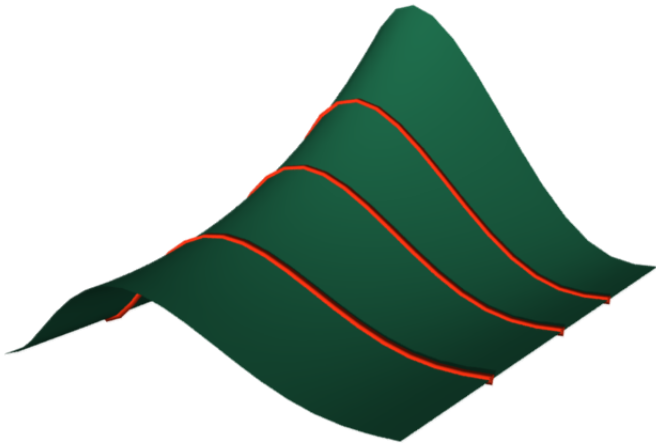
0+=NaN

Independence



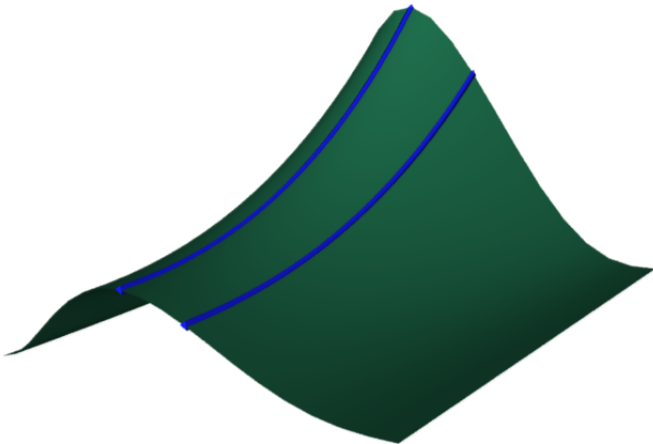
0+=NaN

Independence



$0+ = \text{NaN}$

Independence



0+=NaN

Dependence



$0+ = \text{NaN}$

Dependence



Mathematically...

Let X, Y be two random variables such that

- ▶ X has PDF $f(x)$,
- ▶ Y has PDF $g(y)$,
- ▶ (X, Y) has PDF $h(x, y)$.

If

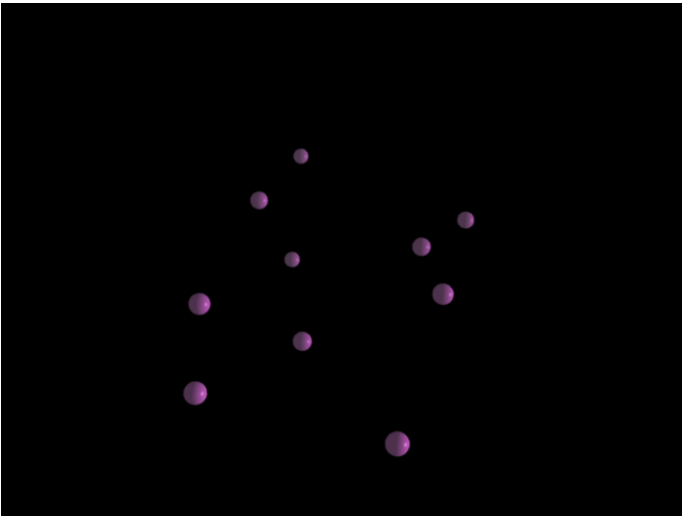
- ▶ X and Y are independent

then

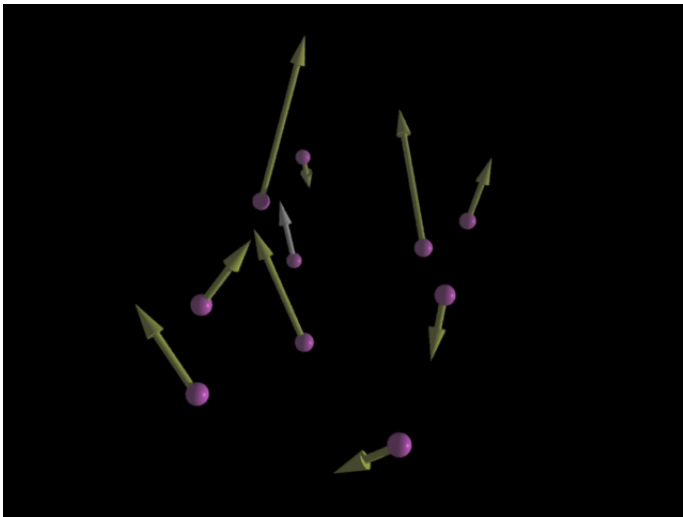
- ▶ $h(x, y) = f(x)g(y)$.

0+=NaN

Molecules

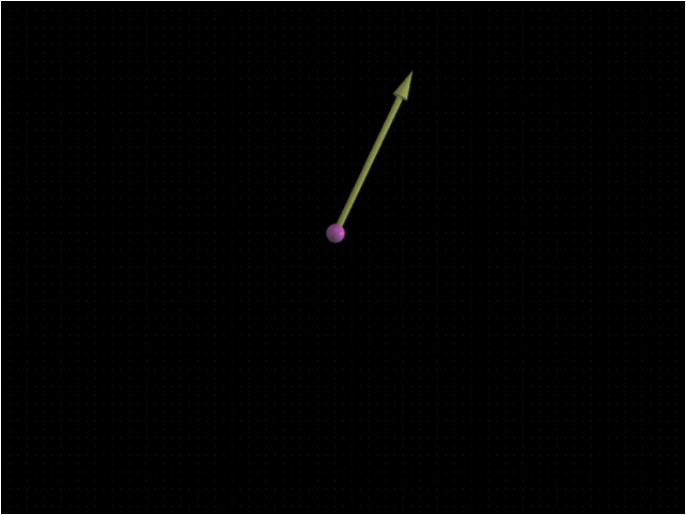


0+=NaN Molecules



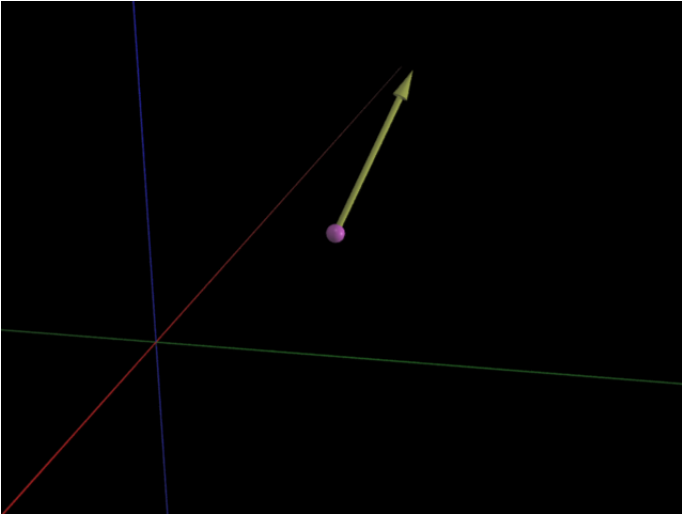
0+=NaN

A single molecule



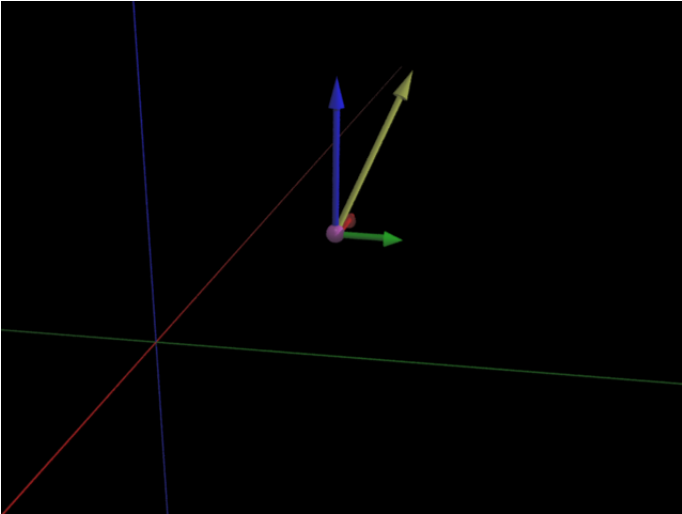
0+=NaN

A single molecule



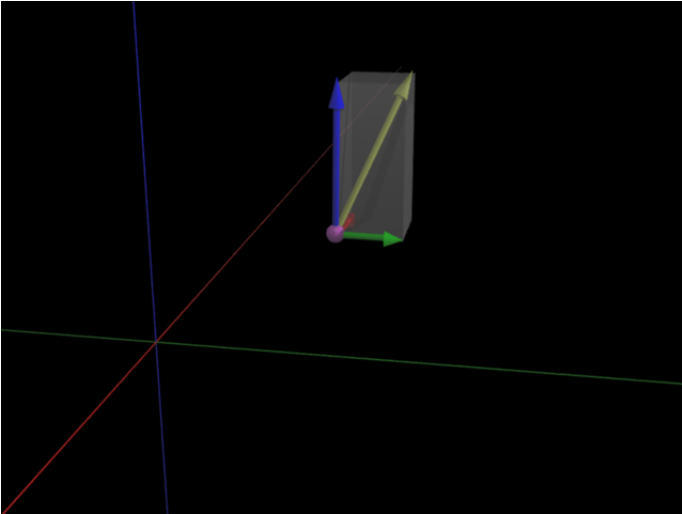
0+=NaN

A single molecule



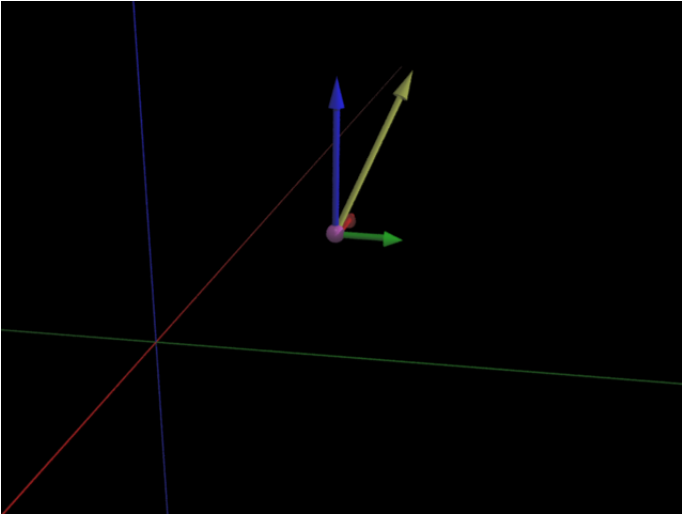
0+=NaN

A single molecule



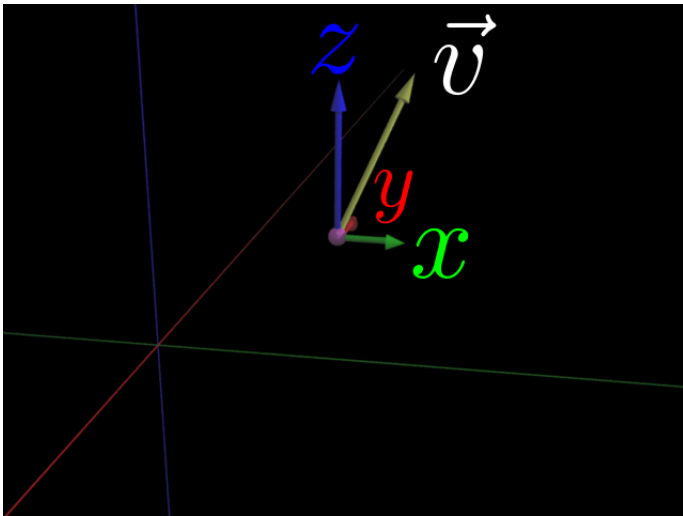
0+=NaN

A single molecule



0+=NaN

A single molecule



0+=NaN

Isotropy

x, y, z are continuous random variables and so have PDFs.

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In case of "no flow"

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In case of "no flow"

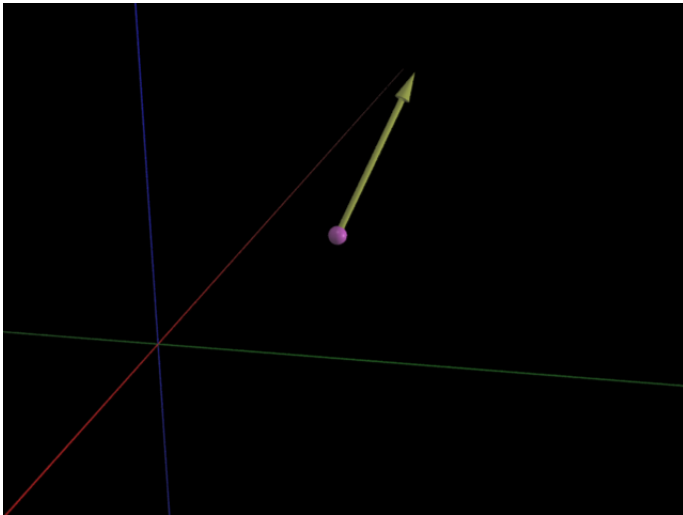
- ▶ They have the same density (call it $f(\cdot)$)
- ▶ They are independent.
- ▶ So joint density of x, y, z is $f(x)f(y)f(z)$.

x, y, z are continuous random variables and so have PDFs.

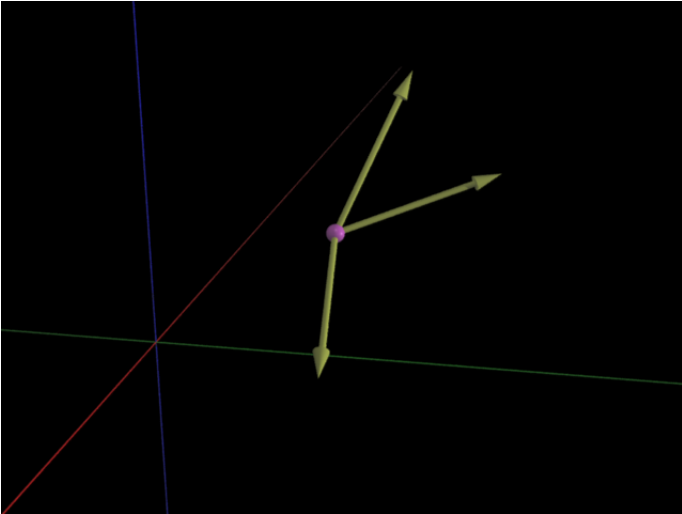
In case of "no flow"

- ▶ They have the same density (call it $f(\cdot)$)
- ▶ They are independent.
- ▶ So joint density of x, y, z is $f(x)f(y)f(z)$.
- ▶ $f(x)f(y)f(z)$ does not depends only on the length of (x, y, z) and not on the direction.

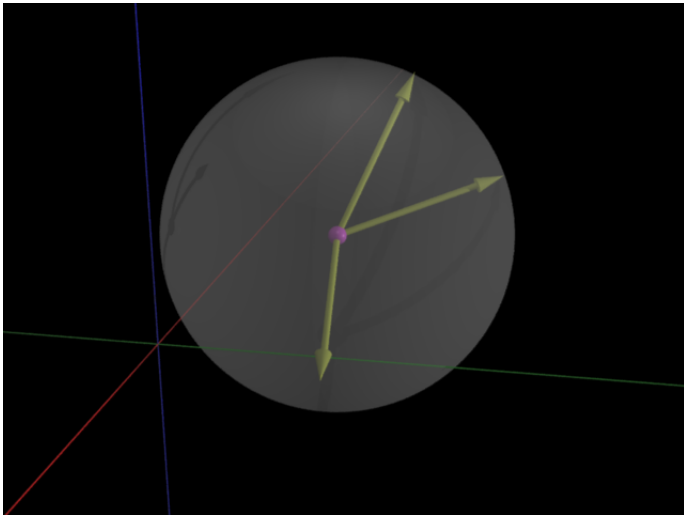
0+=NaN
Isotropy



0+=NaN
Isotropy



0+=NaN
Isotropy



0+=NaN

Mathematically...

$$f(x)f(y)f(z) = g(x^2 + y^2 + z^2)$$

0+=NaN

Mathematically...

$$f(x)f(y)f(z) = g(x^2 + y^2 + z^2)$$

$$f'(x)f(y)f(z) = 2xg'(x^2 + y^2 + z^2)$$

$$f(x)f'(y)f(z) = 2yg'(x^2 + y^2 + z^2)$$

Mathematically...

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$$g'(x^2 + y^2 + z^2) = \frac{f'(x)f(y)f(z)}{2x} = \frac{f(x)f'(y)f(z)}{2y} = \frac{f(x)f(y)f'(z)}{2z}.$$

Mathematically...

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$$\frac{f'(x)}{xf(x)} = \frac{f'(y)}{yf(y)} = \frac{f'(z)}{zf(z)}.$$

Mathematically...

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$$\frac{f'(x)}{xf(x)} = \frac{f'(y)}{yf(y)} = \frac{f'(z)}{zf(z)} = k, \text{ say.}$$

$$\frac{df}{dx} = kxf.$$

0+=NaN

Solving

$$\frac{df}{dx} = kxf.$$

$$\frac{df}{f} = kxdx.$$

$$\frac{df}{dx} = kxf.$$

$$\frac{df}{f} = kxdx.$$

$$\int \frac{df}{f} = k \int xdx.$$

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$$\frac{df}{f} = kxdx.$$

$$\int \frac{df}{f} = k \int xdx.$$

$$\log f = \frac{kx^2}{2} + \mathbf{const.}$$

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$$\log f = \frac{kx^2}{2} + \mathbf{const.}$$

$$f = \mathbf{const} \times e^{\frac{kx^2}{2}}.$$

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Maxwell / Gaussian distribution.