Complex Analysis in Probability

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Abstract—**This manual provides a simple introduction to the application of complex analysis in finding the statistics of the Laplace distribution.**

1 The Laplace Distribution

Definition 1.1. The Laplace distribution is defined *conditionally* as

$$X \sim \mathrm{N}(0, Y) \tag{1}$$

where $Y = \|h\|^2$ and $h \sim \mathrm{CN}(0, 2)$ is complex circularly Gaussian.

Problem 1. Show that the conditional characteristic function of X is

$$\phi_{X/Y}(\jmath\omega) = e^{-\frac{1}{2}Y\omega^2} \tag{2}$$

Problem 2. Given that

$$\phi_Y(\jmath\omega) = \frac{1}{1 - 2\jmath\omega}, \tag{3}$$

show that

$$\phi_X(\jmath\omega) = E\left[\phi_{X/Y}(\jmath\omega)\right] = \frac{1}{1+\omega^2} \tag{4}$$

2 Contour Integration

In Fig. 1, let $z = x + \jmath y, C = C_1 + C_2$. It is obvious that the line integral in the anti-clockwise direction

$$\oint_C \frac{e^{-\jmath zt}}{1+z^2}\,dz = \int_{C_1} \frac{e^{-\jmath zt}}{1+z^2}\,dz + \int_{C_2} \frac{e^{-\jmath zt}}{1+z^2}\,dz \tag{5}$$

The symbol on the integral on the LHS shows that the integration is over a closed path in the anti-clockwise direction.

Problem 3. Show that

$$\int_{C_1} \frac{e^{-\jmath zt}}{1+z^2}\,dx = \int_{-R}^{R} \frac{e^{-\jmath xt}}{1+x^2}\,dx \tag{6}$$

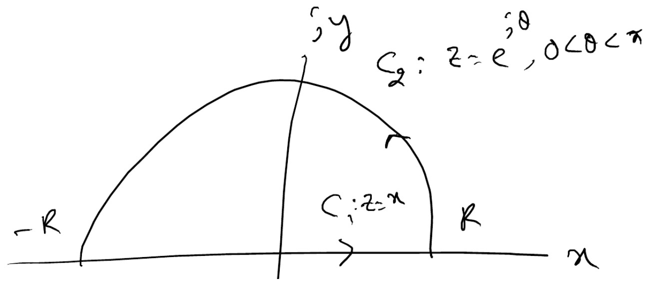

Fig. 1

Problem 4. Show that

$$\lim_{R\to\infty} \left|\frac{e^{-\jmath zt}}{1+z^2}\right| = 0, \quad t < 0 \tag{7}$$

by substituting $z = Re^{\jmath\theta}, 0 < \theta < \pi$.

Problem 5. Let C be within the curve T. Then given that

$$\oint_C \frac{e^{-\jmath zt}}{1+z^2}\,dz = \oint_T \frac{e^{-\jmath zt}}{1+z^2}\,dz, \tag{8}$$

show that

$$\oint_C \frac{e^{-\jmath zt}}{1+z^2}\,dz = \int_{-\infty}^{\infty} \frac{e^{-\jmath xt}}{1+x^2}\,dx, \quad t < 0 \tag{9}$$

Problem 6. Given that

$$\oint_C \frac{f(z)}{z - z_0} = 2\pi\jmath f(z_0), \tag{10}$$

where z_0 is within C, show that

$$\oint_C \frac{e^{-\jmath zt}}{1+z^2}\,dz = \pi e^t \quad t < 0 \tag{11}$$

Problem 7. Now find

$$\int_{-\infty}^{\infty} \frac{e^{-\jmath xt}}{1+x^2}\,dx, \quad t > 0 \tag{12}$$

Problem 8. Obtain an expression for the probability density function (PDF) of X.

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