

Problem 2.1: In the problem we are given the

Ratio of the Masses of the Planet and the

Star. $\frac{m_p}{m_\star + m_p} = 10^{-3}$; $M = m_\star + m_p = 0.6 M_\odot$

and given in question is the orbit with

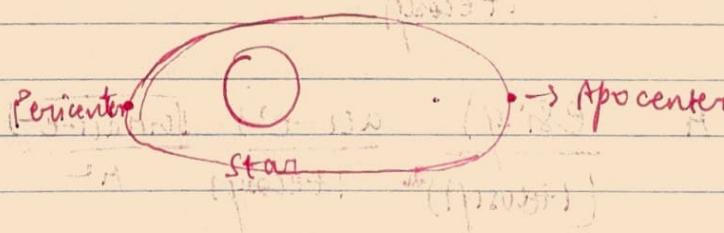
$$m_p = (0.6 M_\odot \times 10^{-3}) ; a = 1.32 \text{ AU and}$$

$e = 0.68$. Now we have an expression for the radius of the orbit (elliptical) in terms of a and e . E is the True Anomaly measured from the pericenter and is called the eccentric anomaly.

$$M(E) = \frac{a(1-e^2)}{1+e\cos E}$$

$$M(E) = a(1-e\cos E)$$

$E = \pi$ at Apocenter



We need to find the equations for the radial component of the planet's velocity about its orbit

$$\dot{r} = \frac{dm}{dt} \frac{df}{dt} \quad \text{Now } M(E) = \frac{a(1-e^2)}{1+e\cos E}$$

$$\frac{dm}{dt} = \frac{d}{dt} \left(\frac{a(1-e^2)}{1+e\cos E} \right) = \frac{d}{dt} \left[a(1-e^2)(1+e\cos E) \right]$$

$$\frac{dM}{dt} = -(\alpha(1-e^2))(1+e\cos(y))(-e\sin(y)) =$$

1.5 neglected

~~$\frac{dM}{dt}$~~ \rightarrow ~~$e\sin(y)(\alpha(1-e^2))$~~ \rightarrow ~~$\frac{dM}{dt}$~~

~~$(1+e\cos(y))^2$~~

Also from the question we know that

$$L = M^2 \frac{df}{dt} \quad \text{so} \quad \frac{df}{dt} = L/M^2$$

$$\frac{dM}{dt} = \frac{\alpha(1-e^2)}{(1+e\cos(y))^2} e\sin(y)(\alpha(1-e^2)) = \frac{L}{M^2}$$

$$\text{Also } L = \sqrt{GM(1-e^2)} \text{ so } \boxed{NM}$$

$$\frac{dM}{dt} = \dot{M} = \frac{e\sin(y)(\alpha(1-e^2)) \sqrt{GM(1-e^2)}}{(1+e\cos(y))^2}$$

$$\text{Now } n(y) = \frac{\alpha(1-e^2)}{1+e\cos(y)}$$

$$\frac{dM}{dt} = \dot{M} = \frac{e\sin(y) \cdot \alpha(1-e^2) \sqrt{GM(1-e^2)}}{(1+e\cos(y))^2 \cdot \frac{1}{M^2}} =$$

$$= \frac{e\sin(y) \cdot M \sqrt{GM(1-e^2)}}{(1+e\cos(y))^2 \cdot \frac{1}{M^2}} = \frac{e\sin(y) \sqrt{GM(1-e^2)}}{(1+e\cos(y)) \cdot \frac{1}{M}}$$

$$\frac{e\sin(y) \alpha(1-e^2)}{(1+e\cos(y))} \sqrt{\frac{GM}{\alpha(1-e^2)}} \cdot \frac{1}{M} = \frac{e\sin(y) \sqrt{\frac{GM}{\alpha(1-e^2)}}}{M}$$

$$\text{So } \boxed{\frac{dM}{dt} = \dot{M} = e\sin(y) \sqrt{\frac{GM}{\alpha(1-e^2)}}}$$

Also The Perpendicular velocity is given by:

$$V_T = M \dot{\phi} = M \frac{d\phi}{dt} \Rightarrow M \times L/M^2 \Rightarrow V_T = L/M$$

$$L = \sqrt{GM(1-e^2)} \quad \text{and} \quad M(\dot{\phi}) = \frac{a(1-e^2)}{(1+e\cos\phi)}$$

$$V_T = \frac{\cancel{M\dot{\phi}}}{\cancel{M(1-e^2)}} \frac{\sqrt{GM(1-e^2)(1+e\cos\phi)}}{a(1-e^2)} =$$

$$\frac{\sqrt{GM/a}}{a(1-e^2)} (1+e\cos\phi) = V_T$$

i) The line of sight is aligned with the line of Apse when $\omega = 0$ so when we change the inclination angle we get that that the radius vector is at an angle of ω with the X-Axis so we need to project the star's velocity onto the X-Axis. The line of sight. Also from the V question.

The star moves in the opposite direction to the planet about their center of mass and get multiplied by $-m_p/m_{star} = -m_p$

so

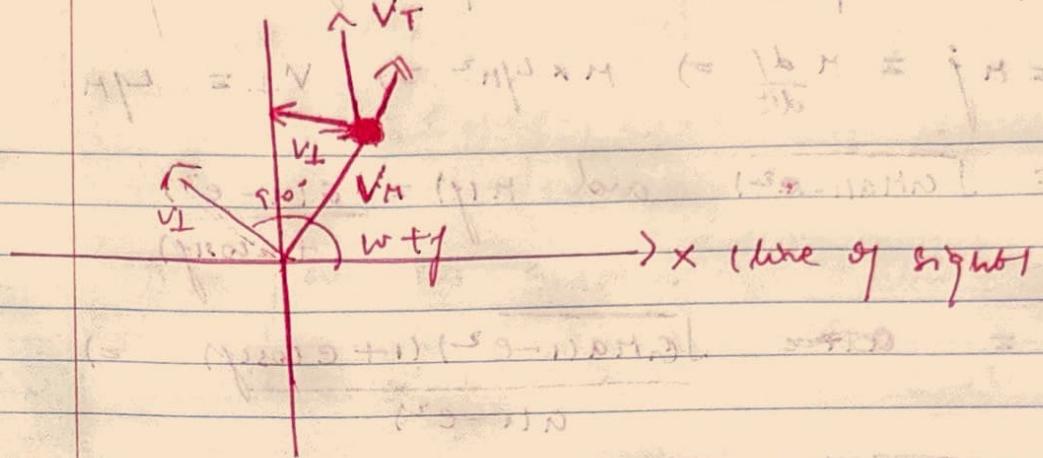
$$V_m^{star} = -\frac{m_p}{M} \cdot V_x \quad \text{Now the velocity of}$$

The star in the X-direction is given by

$$-\left[\frac{(1+e\cos\phi) M_p}{(M_p + m_{star})} \right] \frac{d\phi}{dt}$$

$$\left[\left(\frac{1+e\cos\phi}{M_p} \right) M_p \right] \left(\frac{d\phi}{dt} \right)$$

So now we have the velocity relative to the star.



Now the components of V_M in the cartesian frame (frame of the observer) is

$$V_{Mx} = V_M \cos(w+j)$$

$$V_{My} = V_M \sin(w+j)$$

Components of V_L are

$$V_{Lx} = V_L \cos(w+j + \gamma_2) = -V_L \sin(w+j)$$

$$V_{Ly} = V_L \sin(w+j + \gamma_2) = V_L \cos(w+j)$$

$$\therefore V_x = V_M \cos(w+j) - V_L \sin(w+j)$$

$$V_y = V_M \sin(w+j) + V_L \cos(w+j)$$

$$V_M^{\text{star}} = \frac{-m_p}{M} V_x \quad \text{is not self}$$

$$-\frac{m_p}{M} \left[e \sin(w+j) \sqrt{\frac{GM}{a(1-e^2)}} \cos(w+j) - \right]$$

$$(1+e \cos(w+j)) \left[\sqrt{\frac{GM}{a(1-e^2)}} \sin(w+j) \right]$$

$$V_r^{\text{star}} = -\frac{mp}{M} \left[\sqrt{\frac{GM}{a(1-e^2)}} [e \sin(\phi) \cos(\omega t + \gamma) - (1+e \cos(\phi)) \sin(\omega t + \gamma)] \right]$$

The reason why none of the curves for $\omega = 0, 1, 2$ we don't observe a sine function because of the non-uniform angular motion. The 3 curves are different because for different ω values the orbital orientation differs. The non-linearity of the term ϕ explains the non-sine function behaviour of the graph.

The value of the amplitude of the radial velocity of the star is independent of ω because the sine and cosine components have a range of -1 to 1 and each term depends on ϕ as well that changes from 0 to 2π for each fixed value of ω . The amplitude is given by the constant $-\frac{mp}{M} \sqrt{\frac{GM}{a(1-e^2)}}$.

That's why we observe very similar amplitudes for all the 3 graphs of $\omega = 0, 1, 2$.

Problem 2-2: So if a piece of parallelized code can be optimized by using multiple processors

We can reduce the time it takes to run the entire code by increasing the number of processors.

So let $T(N)$ be a function that models the time it takes to process a piece of code with N processors; let P be the fraction of the code that is parallel and $1-P$ is the serial part.

$T(N) \text{ parallel} = (1-P) + P/N \rightarrow$ This is actually what Amdahl's law says from csc071.

Also the speed up will be given by the ratio of time it takes to run the code on 1 processor P and N processors.

$$S(N) = \frac{T(1)}{T(N)}$$

For 1 processor $T(1) = 0.02 + 0.8 = 1$ unit of time and this will be our benchmark.

$$S(1) = \frac{T(1)}{T(1)} = 1 \rightarrow \text{Speedup is 1.}$$

For $N=2$

$$T(2) = 0.2 + \frac{0.8}{2} = 0.6$$

$$S(2) = \frac{1}{0.6} = \frac{10}{6} = \frac{5}{3}$$

for $N = 16$

$$T(16) = 0.2 + \frac{0.8}{16} = 0.2 + \frac{8 \times 10^4}{162} = 0.2 + 0.05 = 0.25$$

(= Insuring 10 + 1.125 × 10 ≈ 11.25)

$$S(16) = \frac{1}{0.25} = 4$$

for $N = 728$

$$T(728) = 0.2 + \frac{0.8}{728} = 0.2 + \frac{8 \times 10^4}{728000} = 0.20625$$

$$S(728) = \frac{1}{0.20625} \approx 4.85$$

for $N = 1024$

$$T(1024) = 0.2 + \frac{0.8}{1024} = 0.2 + \frac{8 \times 10^4}{1024000} = 0.20078$$

$$S(1024) = \frac{1}{0.20078} \approx 4.98$$

Now every hour The computations cost 3.6 \$ and
0.1 \$ / hr / per Processor

so The cost function is given by

$$C(n) = [3.6 + 0.1(n)]T(n)$$

Now for $T(n) = 0.2 + \frac{0.8}{n}$ we get

$$C(n) = [3.6 + 0.1(n)] \left[0.2 + \frac{0.8}{n} \right] =$$

$$C(n) = 0.72 + 2.88 + 0.02n + 0.008 =$$

$$C(n) = 0.8 + 2.88 + 0.02n$$

$$C(n) = 0.8 + \frac{2.88}{n} + 0.02n$$

Not

$$\frac{dc(n)}{dn} = \frac{d(2.88/n)}{dn} + \frac{d(0.02n)}{dn} =$$
$$-\frac{2.88}{n^2} + 0.02 = 0 \Rightarrow$$

$$0.02 = \frac{2.88}{n^2} \Rightarrow n^2 = \frac{2.88}{0.02}$$

$$n^2 = \frac{2.88}{0.02} = 144 \Rightarrow n = 12$$

$n=12$ so using 12 Processors

Minimises cost with ~~giving~~ giving a speedup of

$$T(12) = 0.2 + \frac{0.8}{12} = 0.266 \text{ s}$$

$$S(12) = \frac{1}{0.266} \approx 3.75 \text{ times.}$$

Now if we have an unlimited Budget we can use All The Processors Available

$$\text{so } T(1024) = 0.20078039 \text{ s}$$

$S(1024) \approx 4.98 \text{ times}$

so The Processing will be 1.23 times Faster

but The Cost of having $N=1024$ Processors

$$C(1024) = [8.6 + 0.1(1024)] [0.20078] \approx 21.28 \text{ $}$$

$$(8.6 + 1.024)(0.20078 + 0.8) = 10.64$$

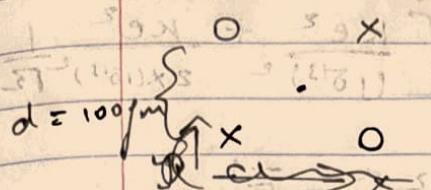
$$C(12) = 1.28 \text{ $}$$

so The Added costs is 20 \$

$$21.28 - 1.28 = 20 \text{ $}$$

Assignment 2:

Problem 2.3:



$x = \text{Position}$

$0 = \text{Proton}$

Using Coulomb's Law to identify
the forces on each particle

on Particle 1 & The Proton on the top left

Particle 2 is the position on top right

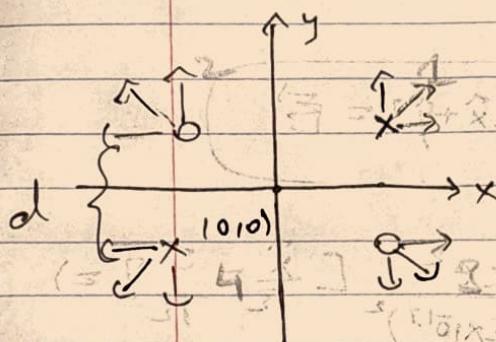
$$F_1 = k e e_2 = \frac{e e_2}{4\pi \epsilon_0 r^2} \hat{r}$$

$k = 9 \times 10^9$ Both the Proton and Position have

The same charge

$$\text{so } \vec{F}_1 = \frac{k e^2}{(100 \times 10^{-15})^2} \hat{y} + \frac{k e^2}{(100 \times 10^{-15})^2} \hat{x} + \frac{k e^2}{(100 \times 10^{-15} \sqrt{2})^2} \hat{M}_1$$

$$\hat{M}_1 = \frac{\hat{x}}{\sqrt{2}} + \frac{\hat{y}}{\sqrt{2}}$$



$$\vec{F}_1 = \frac{k e^2}{(10^{-15})^2} \hat{y} + \frac{k e^2}{(10^{-15})^2} \hat{x} + \frac{k e^2}{(\sqrt{2} \times 10^{-15})^2} \left(\frac{\hat{x}}{\sqrt{2}} + \frac{\hat{y}}{\sqrt{2}} \right)$$

$$= \left[\frac{k e^2}{(10^{-15})^2} + \frac{k e^2}{(10^{-15})^2} \right] \hat{y} + \left[\frac{k e^2}{(10^{-15})^2} + \frac{k e^2}{2(\sqrt{2} \times 10^{-15})^2} \right] \hat{x}$$

$$= \left(\frac{k e^2}{(10^{-15})^2} \frac{(2\sqrt{2} + 1)}{2\sqrt{2}} \right) \hat{y} + \left(\frac{(1+2\sqrt{2}) k e^2}{2\sqrt{2} (10^{-15})^2} \right) \hat{x} = \vec{F}_1$$

$$\vec{F}_2 = \frac{k e^2}{(10^{-15})^2} \hat{x} + \frac{k e^2}{(10^{-15})^2} \hat{y} + \frac{k e^2}{(10^{-15})^2} \hat{M}_2$$

$$\hat{M}_2 = \frac{\hat{y}}{\sqrt{2}} - \frac{\hat{x}}{\sqrt{2}}$$

$$\vec{F}_2 = \frac{-ke^2}{(10^{13})^2} \hat{x} + \frac{ke^2}{(10^{13})^2} \hat{y} + \frac{ke^2}{(\sqrt{2} \times 10^{13})^2} \left[\frac{\hat{y}}{\sqrt{2}} - \frac{\hat{x}}{\sqrt{2}} \right] \Rightarrow$$

$$\vec{F}_2 = \left[\frac{ke^2}{(10^{13})^2} + \frac{ke^2}{2 \times (10^{13})^2} \frac{1}{\sqrt{2}} \right] \hat{y} - \left[\frac{ke^2}{(10^{13})^2} + \frac{ke^2}{2 \times (10^{13})^2} \frac{1}{\sqrt{2}} \right] \hat{x}$$

$$\Rightarrow \frac{(2\sqrt{2}+1)ke^2 \hat{y}}{2\sqrt{2}(10^{13})^2} - \frac{(2\sqrt{2}+1)ke^2 \hat{x}}{2\sqrt{2}(10^{13})^2} = \vec{F}_2$$

$$\boxed{\frac{(2\sqrt{2}+1)ke^2 (\hat{y} - \hat{x})}{2\sqrt{2}(10^{13})^2} = \vec{F}_2}$$

The 3rd Particle is The Bottom left Particle

$$\vec{F}_3 = -\frac{ke^2}{(10^{13})^2} \hat{x} - \frac{ke^2}{(10^{13})^2} \hat{y} - \frac{ke^2}{(\sqrt{2} \times 10^{13})^2} \left(\frac{\hat{x}}{\sqrt{2}} + \frac{\hat{y}}{\sqrt{2}} \right) \Rightarrow$$

$$\boxed{-\frac{2ke^2(\sqrt{2})}{\sqrt{2}(\sqrt{2} \times 10^{13})^2} - \frac{ke^2}{\sqrt{2}(\sqrt{2} \times 10^{13})^2} [\hat{x} + \hat{y}] \Rightarrow}$$

$$\boxed{-\frac{(2\sqrt{2}+1)ke^2 [\hat{x} + \hat{y}]}{2\sqrt{2}(10^{13})^2} = \vec{F}_3}$$

$$\vec{F}_4 = \frac{ke^2}{(10^{13})^2} \hat{x} - \frac{ke^2}{(10^{13})^2} \hat{y} + \frac{ke^2}{(\sqrt{2} \times 10^{13})^2} \left[\frac{\hat{x}}{\sqrt{2}} - \frac{\hat{y}}{\sqrt{2}} \right] \Rightarrow$$

$$\boxed{\frac{(2\sqrt{2}+1)ke^2 (\hat{x} - \hat{y})}{2\sqrt{2}(10^{13})^2} = \vec{F}_4}$$

All The point Particle Move to infinity along The Diagonals.

~~Prob 2~~ [] $\frac{M_0}{M} = \frac{1}{2}$

One way we can model the 2 positions and 2 photon system is to consider that from the perspective of the 2 positions the 2 photons are basically at rest and far. The 2 photons are very far apart.

To find the ratios of the velocities of

the 2 positions (and photons) the ratio of temperatures

and ratios of kinetic energies we can apply

energy conservation separately

Now both the 2 particle subsystems

have zero energy

left over for the 2 photons. Then initial

energy is entirely potential

$$U_i = U_1 + U_2 + U_3 + U_4$$

Other potential energy is basically the energy to bring the 4 particles from infinity to the given configuration.

$$U_i = U_1 + U_2 + U_3 + U_4$$

$$U_1 = 0; U_2 = \frac{ke^2}{(10^3)^2}; U_3 = \frac{ke^2}{(10^3)} + \frac{ke^2}{(2 \cdot 10^3)}$$

$$U_4 = \frac{ke^2}{10^3} + \frac{ke^2}{10^3} + \frac{ke^2}{(2 \cdot 10^3)}$$

$$\text{So } U_i = \frac{4ke^2 + 2ke^2}{10^3} \Rightarrow \frac{ke^2 (4+2)}{10^3}$$

for the 2 positions at $t \rightarrow \infty$ the total energy is entirely kinetic so

$$\frac{1}{2} m e v^2 + \frac{1}{2} m e v^2 = \frac{k e^2 (4 + \Gamma_2)}{10^{13}} \Rightarrow$$

$$m e v^2 = \frac{k e^2 (4 + \Gamma_2)}{10^{13}} \Rightarrow$$

$$\boxed{\frac{k e^2 (4 + \Gamma_2)}{m e (10^{13})} = v_e}$$

Now let's apply energy conservation to the 2 photon system

for the proton system at the instant the 4 particles are brought together the 2 positions go off to infinity so the system initially is the 2 protons

$$E_i = U_i = \frac{k e^2}{\Gamma_2 (10^{13})}$$

$$E_f = \frac{1}{2} m_p v_p^2 + \frac{1}{2} m_p v_p^2 = m c v^2 -$$

so

$$m_p v_p^2 = \frac{k e^2}{\Gamma_2 (10^{13})} \Rightarrow$$

$$v_p = \boxed{\frac{k e^2}{m_p (\Gamma_2) (10^{13})}}$$

$$\text{so } \frac{v_p}{v_e} = \boxed{\frac{\frac{k e^2}{m_p (\Gamma_2) (10^{13})}}{v_e}}$$

$$\boxed{\frac{k e^2 (4 + \Gamma_2)}{m_e (10^{13})}}$$

$$\frac{KEe}{KEP} = \frac{\frac{ke^2(4+\sqrt{2})}{2(10^{13})}}{\frac{ke^2}{2\sqrt{2}(10^{13})}} \Rightarrow$$

$$\frac{ke^2(4+\sqrt{2})}{2\sqrt{2}(10^{13})} \cdot \frac{2\sqrt{2}(10^{13})}{ke^2} \Rightarrow 4\sqrt{2} + 2$$

so $\frac{KEe}{KEP} = 2 + 4\sqrt{2}$

$$\frac{Ve}{VP} = \left[\frac{\frac{ke^2(4+\sqrt{2})}{mc(10^{13})}}{\frac{mp(\sqrt{2})(10^{13})}{ke^2}} \right] \Rightarrow$$

$$\left[\frac{(4\sqrt{2}+2)mp}{mc} \right] = \frac{Ve}{VP}$$

$$\frac{Ve}{VP} = \left[\frac{(4\sqrt{2}+2)(1.672 \times 10^{-27})}{(9.1 \times 10^{-31})} \right] =$$

$$\left[\frac{(4\sqrt{2}+2)(1.672) \times 10^4}{9.1} \right] = 10^2 \quad \left[\frac{(4\sqrt{2}+2)(1.672)}{9.1} \right] =$$

$$\frac{Ve}{VP} = 140.68$$

Now The mean kinetic energy per particle
is the

Average kinetic energy of the particles is

$$\frac{1}{2}mv^2 = kT_e$$

$$\frac{1}{2}M_p V_p^2 = kT_p$$

$$\text{so } \frac{T_e}{T_p} = \frac{\frac{1}{2}mv^2}{\frac{1}{2}M_p V_p^2} = \frac{k\sum e}{k\sum p} = \frac{4\sum e}{4\sum p + 2}$$

Problem 2.4

A) Let us take t_1 to be the time at which particle 1 is detected and t_2 be the time to detect particle 2.

Also we take both t_1 and t_2 to be a datapoint out of the uniform distribution so

$$t_1, t_2 \in [0, 1]$$

Now the probability that 2 arrivals are separated by more than $\frac{1}{3}$ days is given by

$$P(|t_1 - t_2| > \frac{1}{3}) = 1 - P(|t_1 - t_2| \leq \frac{1}{3})$$

$$|t_1 - t_2| \leq \frac{1}{3} \iff$$

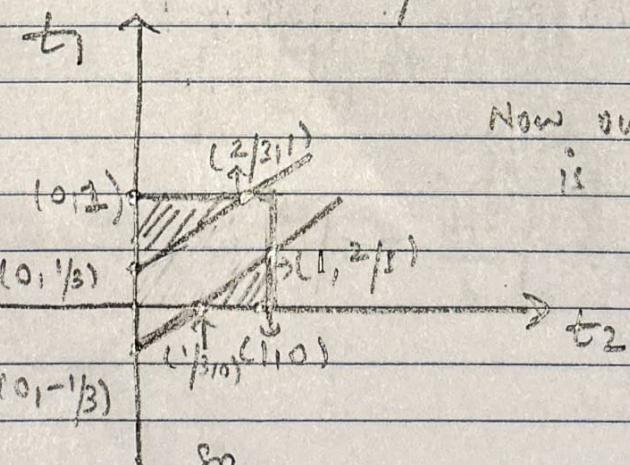
$$t_1 - t_2 \leq \frac{1}{3} \quad \text{or}$$

$$t_2 - t_1 \leq \frac{1}{3}$$

$$t_1 \leq t_2 + \frac{1}{3}$$

$$t_1 \geq t_2 - \frac{1}{3}$$

$$t_1 = t_2 - \frac{1}{3}$$



Now our region of interest is the shaded region

Basically the area of 2 triangles

$$P(|t_1 - t_2| > \frac{1}{3}) = \frac{1}{2}(1 - \frac{1}{3})(\frac{2}{3} - 0) + \frac{1}{2}(1 - \frac{1}{3})(1 - \frac{2}{3})$$

$$P(|t_1 - t_2| > 1/3) = 2 \left(\gamma_2(2/3)(2/3) \right) \Rightarrow 4/9$$

So $P(|t_1 - t_2| > 1/3) = 4/9$

B) (i) The Average of a random variable is the expectation / value of the RV

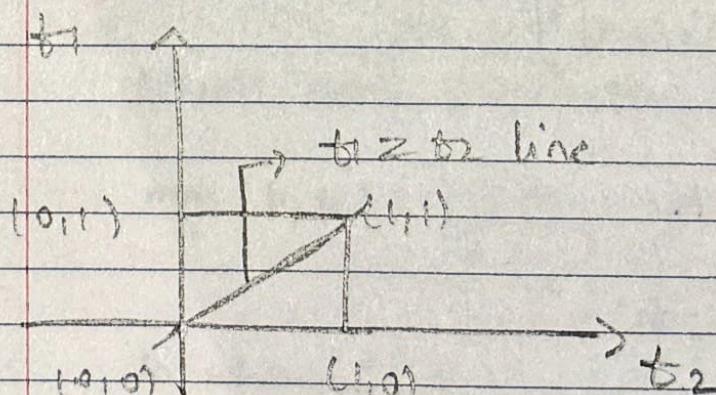
$$\langle X \rangle = \iint x(t_1, t_2) dt_1 dt_2$$

Now the time before the arrival of the first particle is basically the expected value of the arrival of the 1st particle

Now the first particle could be either particle 1 or 2 - so we need to find

$P(\min(t_1, t_2))$ we have 2 possibilities for this

$t_1 > t_2$ so $\min(t_1, t_2) = t_2$
and $t_2 > t_1$ so $\min(t_1, t_2) = t_1$



$$E[\min(t_1, t_2)] = \iint \min(t_1, t_2) dt_1 dt_2$$

When $\min(t_1, t_2) = t_1$ we get

$0 \leq t_1 \leq t_2$ and $0 \leq t_2 \leq 1$ so

$$\int_{t_2=0}^{t_2=1} \int_{t_1=t_2}^{t_1=t_2} t_1 dt_1 dt_2 = \int_0^1 \left| \frac{t_1^2}{2} \right|_0^{t_2} dt_2 =$$

$$\int_0^1 \frac{t_2^2}{2} dt_2 = \left| \frac{t_2^3}{6} \right|_0^1 = 1/6$$

When $\min(t_1, t_2) = t_2$ we get

$0 \leq t_2 \leq t_1$ and $0 \leq t_1 \leq 1$

$$\int_{t_1=0}^{t_1=1} \int_{t_2=t_1}^{t_2=t_1} t_2 dt_2 dt_1 = \int_0^1 \left| \frac{t_2^2}{2} \right|_0^{t_1} dt_1 = 1/6$$

$$\text{So } E(\min(t_1, t_2)) = 1/6 + 1/6 = 1/3$$

(ii) Now The Average Time Between The Arrivals
of The 1st and 2nd Particle is given by

$$E(|t_1 - t_2|) = \iint |t_1 - t_2| dt_1 dt_2$$

when $t_1 \geq t_2$

$$|t_1 - t_2| = t_1 - t_2$$

when $t_2 \geq t_1$

$$|t_1 - t_2| = t_2 - t_1$$

CASE 1: When $t_1 \geq t_2$ we get

$0 \leq t_2 \leq t_1$ and $0 \leq t_1 \leq 1$

$$\int_{t_1=0}^{t_1=1} \int_{t_2=0}^{t_2=t_1} (t_1 - t_2) dt_2 dt_1 \Rightarrow$$

$$\int_0^1 \int_0^{t_1} (t_1 - t_2) dt_2 dt_1 =$$

$$\left| t_1 t_2 - \frac{t_2^2}{2} \right|_0^{t_1} = t_1(t_1) - \frac{t_1^2}{2} = t_1^2/2$$

$$\int_0^1 \frac{t_1^2}{2} dt_1 = \left| \frac{t_1^3}{6} \right|_0^1 = 1/6$$

for $t_2 \geq t_1$

$0 \leq t_1 \leq t_2$ and $0 \leq t_2 \leq 1$

$$\int_{t_2=0}^{t_2=1} \int_{t_1=0}^{t_1=t_2} (t_2 - t_1) dt_1 dt_2 = 1/6$$

So

$$\boxed{\mathbb{E}(|t_1 - t_2|) = 1/6 + 1/6 = 1/3}$$

(iii) The time after the second arrival is given by the time of the latest. Then we need particle to get detected subtracted from the wait day
 (to particle lost waiting) \rightarrow
 wait time after 2nd arrival $= (1 - \max(t_1, t_2))$
 Because our distribution upper bound is 1 day.

$$\begin{aligned} \mathbb{E}(\max(t_1, t_2)) &\geq \int (t_1 \wedge t_2) dt_1 dt_2 \\ &= \int_0^1 \int_0^{t_1} t_2 dt_2 dt_1 \\ &= \int_0^1 t_1 \left(\frac{t_2^2}{2} \right) dt_1 \\ &= \int_0^1 t_1 \left(\frac{t_1^2}{2} \right) dt_1 = \frac{1}{2} \int_0^1 t_1 t_1^2 dt_1 = \frac{1}{2} \left[\frac{t_1^3}{3} \right]_0^1 = 1/3 \end{aligned}$$

when $t_2 > t_1$

$$0 \leq t_1 \leq t_2; \quad 0 \leq t_2 \leq 1$$

$$\int_0^1 \int_0^{t_2} t_2 dt_1 dt_2 = 1/3$$

so

$$E(\max(t_1, t_2)) = 2/3$$

$$\text{so } 1 - E(\max(t_1, t_2)) = 1/3 = E(1 \text{ after the second arrival})$$

Part c:

Monte Carlo Methods are used to estimate the expected value of a random variable by averaging the observed values of the RV (when) sampled multiple times from its underlying distribution.

$$\iint f(t_1, t_2) dt_1 dt_2 \approx \frac{1}{N} \sum_{i=1}^N f(t_1^{(i)}, t_2^{(i)})$$

using this method we estimate the values for Part A and B of the question.

The estimated probability of $P(|t_1 - t_2| > 1/3)$ = 0.44431 when taken $N = 10^8$ samples

→ for $E(\min(t_1, t_2)) \approx 0.33376$ for $N = 10^8$

→ for $E(|t_1 - t_2|) = 0.33316$ for $N = 10^8$

→ for $E(1 - \max(t_1, t_2)) \approx 0.33311$ for $N = 10^8$

→ The value of σ for $E(\min(t_1, t_2)) = 0.235712$

→ The value of σ for $E(|t_1 - t_2|) = 0.235703$

→ The value of σ for $E(1 - \max(t_1, t_2)) = 0.235703$

The Theory of Monte Carlo simulations

$$\text{As } N \rightarrow \infty \quad \iint f(t_1, t_2) dt_1 dt_2 = \sum_{i=1}^N f(t_1^{(i)}, t_2^{(i)})$$

$$N^{-1/2} \sigma_{\bar{x}} = \sqrt{\frac{1}{N}}$$

$$\text{So } \frac{1}{N} \sum_{i=1}^N f(t_1^{(i)}, t_2^{(i)}) \sim (f(t_1, t_2)) \text{ (mean)}$$

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{i=1}^N f(t_1^{(i)}, t_2^{(i)}) = \iint f(t_1, t_2) dt_1 dt_2$$

For larger and larger values converge to the true mean. From the ~~Plot~~ analysis we can see i) That the relationship ~~is~~ ^{is} of the relative error is proportional to N^{-1} . Error decreases \Leftrightarrow ~~As N increases~~ \Rightarrow increasing \Rightarrow

$$\bar{\epsilon} = |\text{True-val} - \text{Pred-val}| \approx \sqrt{\epsilon}$$

$$|\iint f(t_1, t_2) dt_1 dt_2 - \frac{1}{N} \sum_{i=1}^N f(t_1^{(i)}, t_2^{(i)})| = \bar{\epsilon}$$

$$(\bar{\epsilon} \propto N^{-1})$$

The term σ means the deviation of the values from the ~~sample~~ ^{population} mean \rightarrow Basically the average of the dataset.

$$\sigma_{t_1, t_2} = (\sigma_1, \sigma_2) = \sqrt{m - 1}$$

$$\sigma_{t_1, t_2} = \sigma_{t_1, t_2} \text{ if } \Sigma \text{ without } m$$

$$\sigma_{t_1, t_2} = (\sigma_1, \sigma_2) \text{ if } \Sigma \text{ without } m$$

$$\sigma_{t_1, t_2} = \sqrt{\frac{1}{m-1} \sum_{i=1}^m (t_1^{(i)} - \bar{t}_1)^2 + (t_2^{(i)} - \bar{t}_2)^2} = \sqrt{\frac{1}{m-1} \sum_{i=1}^m (t_i^{(i)} - \bar{t}_i)^2}$$

$$\left(\frac{1}{m-1} \sum_{i=1}^m (t_i^{(i)} - \bar{t}_i)^2 \right)^{1/2} = \sigma$$