

⇒ contact: mas10009@nyu.edu

⇒ Office Hours: 10am-11am Tuesdays & Wednesdays
in CIWW 905

↳ or by appointment in my office 907

⇒ recitation policies:

↳ quizzes will be administered in
recitation, answers to be submitted
on Brightspace by 11:59 pm same-day

Probability Basics

Recall that

$$\text{probability} \rightarrow P(X \in A)$$

random variable

event



Can someone tell me what it means for two events to be independent?

$$P(A \cap B) = P(A) \cdot P(B)$$

[equivalently, the fraction of event A that is also in event B = fraction of event B across all of \mathcal{Z} = {set of all outcomes}]



Example:

	employed	unemployed	total
A	46	4	50
no glasses	14	26	40
total	60	30	90

Are employment status and glasses use independent?

$$P(A) = \frac{50}{90} = \frac{5}{9} \quad P(A \cap B) = \frac{46}{90} \approx 0.5111$$

$$P(B) = \frac{60}{90} = \frac{2}{3} \Rightarrow P(A) \cdot P(B) \approx 0.37 \neq P(A \cap B)$$

They are dependent

Exponential/Radioactive Decay

δt : timestep/timescale

$N(t)$: number of atoms

↳ linked to spatial scale & V

δ : probability of an atom decaying over timestep δt



What defines a "good" δt ?

timescale of individual atomic fluctuations

so we can assume randomness and independence

(e.g. observation at δt doesn't predict fate at next δt)

timescale at which $N(t)$ changes a lot

so we can assume continuity of $N(t)$ because it varies slowly

← consider all our N atoms



What is a
mean-field approximation
in this context?

\Rightarrow we want to assume we have many atoms N , s.t. the actual # of atoms that decay over Δt is relatively close to the average # expected

Difference eqn for the system?

$$N(t + \Delta t) \approx N(t) \circ (1 - \delta)$$

If Δt is small enough, we can assume continuity of $N(t)$?

Example

Suppose $\delta_1 = 0.002$ is the probability of your atom decaying over 1 week

- ① What is probability of survival over 1 week?

$$\eta_1 = 1 - \delta_1 = 0.998$$

- ② What is probability of survival over 2 weeks?

$$\eta_2 = (1 - \delta_1) \circ (1 - \delta_1) \approx 0.996$$

- ③ What about N weeks?

$$\eta_N = (1 - \delta_1)^N$$

- ④ Let δ_N be probability of decaying over N weeks.

How can we relate this to δ_1 ?

$$\delta_N = 1 - \eta_N = 1 - (1 - \delta_1)^N$$

($N=52 \rightarrow 1 \text{ year}$)

⑤ When does $\delta_N \approx N\delta_1$?

How can we show this?

$$(1-\delta_1)^N = 1 - N\delta_1 + \frac{N(N-1)}{2!}\delta_1^2 - \frac{N(N-1)(N-2)}{3!}\delta_1^3 + \dots$$

↑
binomial
series

if δ_1 is small, δ_1^2 is even smaller

$$\Rightarrow (1-\delta_1)^N \approx 1 - N\delta_1$$

$$\Rightarrow \delta_N = 1 - (1-\delta_1)^N = 1 - 1 + N\delta_1 = N\delta_1$$

□

Ordinary Differential equation for the system

$$\frac{d}{dt} N(t) = - \frac{\delta}{t} N = - \tilde{\delta} N(t)$$

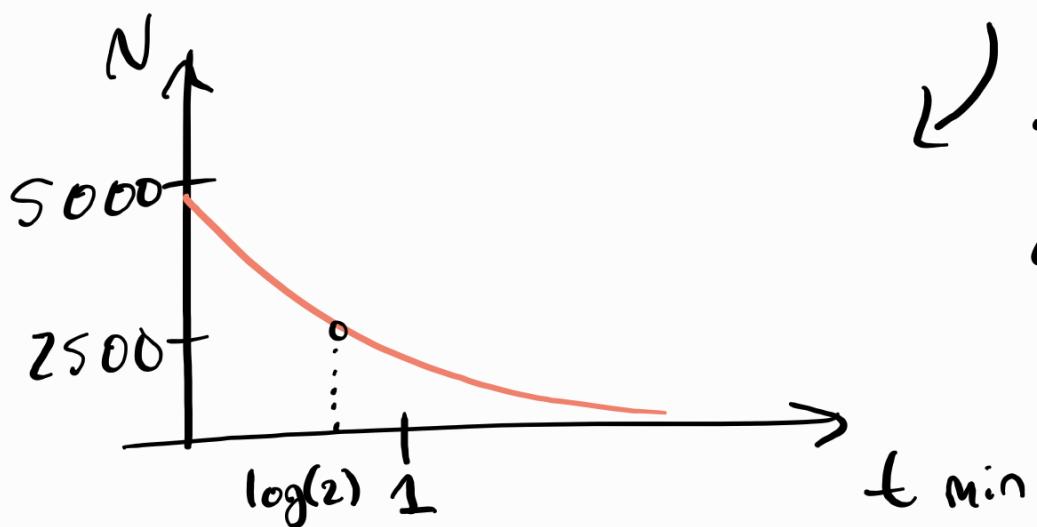
Q What is $\tilde{\delta}$ called? → decay rate

What are the units of $\tilde{\delta}$? → 1/time

Can you give me an example of a solution to this?

Is that the only solution?

$$\Rightarrow N(t) = N_0 \exp(-\tilde{\gamma}t)$$



suppose $N_0 = 5k$
and $\tilde{\gamma} = 1$

$\frac{d}{dt} \Rightarrow \delta$
pretty
large

Do all N_0 choices result in solns that make sense?

Need $N_0 \geq 0$

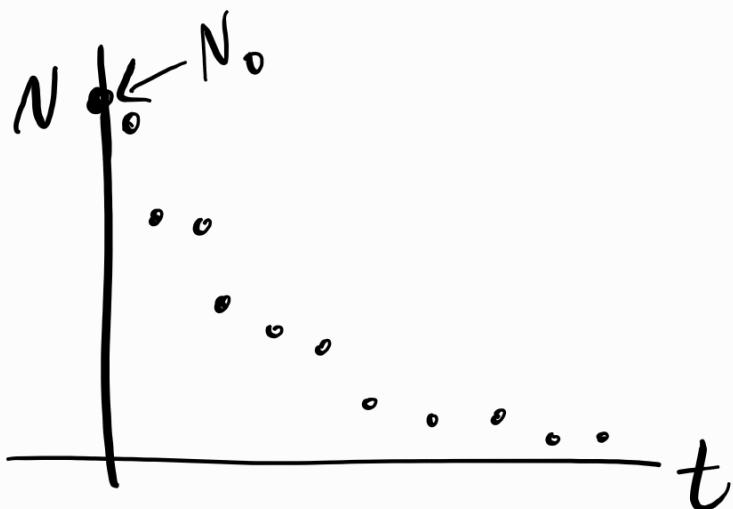
What happens if you start with no particles?

Notice that you will always have strictly non-negative-many particles with this model
if $N_0 > 0$

Example

suppose we have a bunch of data for a radioactive atom pop.

①



② How do you know this is exponential?

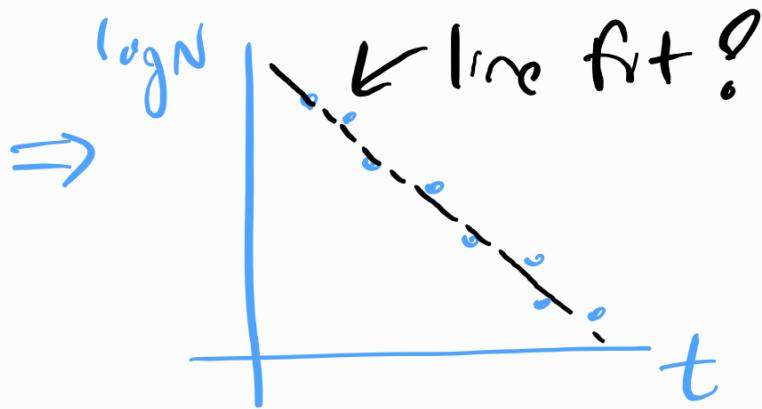
We expect $N(t) = N_0 \exp(-\delta t)$

Notice that

$$\begin{aligned}\log N &= \log(N_0 \exp(-\delta t)) \\ &= \log N_0 + \log(\exp(-\delta t))\end{aligned}$$

$$\log N = \log N_0 - \delta t$$

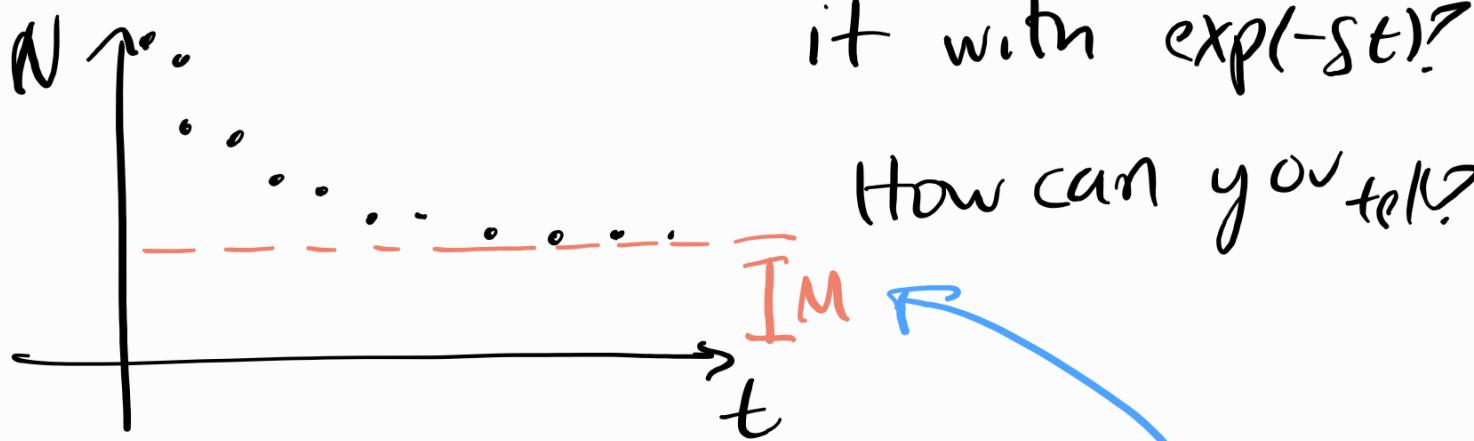
 this is linear!



③ How can you find the decay rate?

δ = Slope of the linear fit
of data $\{(t, \log N(t))\}$

④ What if the data looks like this? Can you describe it with $\exp(-\gamma t)$?



$$\lim_{t \rightarrow 0} N_0 \exp(-\gamma t) = 0 \neq M$$

⑤ Why is there $M > 0$?

What could it represent?

Maybe some part of the population
is not decaying ("inert"),

Or, part of the population decays
at a different rate half-life

⇒ e.g. Plutonium-238 87.7 yrs
Plutonium-239 ~24000 yrs

choice of timescale determines which
you see

⑥ How can you "fix" this
to find δ ? subtract M

Generally, you might have multiple
subpopulations decaying at
different rates

i.e. $N = \sum_{i=1}^M N_{0,i} \exp(-\delta_i t)$

\Rightarrow you cannot tell this just from data of $N(t)$, unless timescales are very different
[it is a poorly posed problem,
 \Rightarrow you do not always have a guaranteed soln, it is more likely to be impossible.]

Quiz (5 minutes)

Suppose you draw a ticket from a box. The box has 6 tickets, each numbered 1, 2 or 3 and colored either blue or yellow.

Can you find two independent events? If so, show why they are independent.



$$P(X=1) = \frac{1}{3}$$

$$P(X=\text{blue}) = \frac{1}{2}$$

$$P(X=1 \text{ & blue}) = \frac{1}{6} = \frac{1}{3} \cdot \frac{1}{2} \quad \checkmark$$