

McGILL UNIVERSITY

EXPERIMENTAL METHODS 1

PHYS-257

Assignment 2: Textbook Questions

Authors:

Tristan MARTIN

Simon TARTAKOVSKY

Professor:

Dr. Bradley SIWICK

September 22, 2018

McGill

1 Problem (3.2) Uniform distribution

(i) We want to show that

$$P_U(x; \bar{x}, a) = \begin{cases} 1/a & \text{if } \bar{x} - a/2 \leq x \leq \bar{x} + a/2 \\ 0 & \text{otherwise} \end{cases} \quad (1)$$

is normalized. Note that the probability of finding an x which is not in the interval $\bar{x} - a/2 \leq x \leq \bar{x} + a/2$ is 0 as P_U is 0 for $x \notin [\bar{x} - a/2, \bar{x} + a/2]$. Now, the probability of finding an x in the interval $\bar{x} - a/2 \leq x \leq \bar{x} + a/2$ is given by the following integral

$$P(\bar{x} - a/2 \leq x \leq \bar{x} + a/2) = \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} dx \quad (2)$$

$$= \frac{x}{a} \Big|_{\bar{x}-a/2}^{\bar{x}+a/2} \quad (3)$$

$$= \frac{(\bar{x} + a/2)}{a} - \frac{(\bar{x} - a/2)}{a} \quad (4)$$

$$= 1. \quad (5)$$

Hence, the probability of finding an x at any value is given by adding the probability for $x \notin [\bar{x} - a/2, \bar{x} + a/2]$ and $x \in [\bar{x} - a/2, \bar{x} + a/2]$: $0 + 1 = 1$. P_U is thereby normalized.

(ii) Similarly, the mean can be calculated with the following integral:

$$\bar{x} = \int_{-\infty}^{\infty} P_U x dx \quad (6)$$

$$= \int_{-\infty}^{\bar{x}-a/2} P_U x dx + \int_{\bar{x}-a/2}^{\bar{x}+a/2} P_U x dx + \int_{\bar{x}+a/2}^{\infty} P_U x dx \quad (7)$$

$$= \int_{-\infty}^{\bar{x}-a/2} 0 \cdot x dx + \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} x dx + \int_{\bar{x}+a/2}^{\infty} 0 \cdot x dx \quad (8)$$

$$= \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} x dx \quad (9)$$

$$= \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} x dx \quad (10)$$

$$= \frac{x^2}{2a} \Big|_{\bar{x}-a/2}^{\bar{x}+a/2} \quad (11)$$

$$= \frac{(\bar{x} + a/2)^2}{2a} - \frac{(\bar{x} - a/2)^2}{2a} \quad (12)$$

$$= \frac{\bar{x}^2 + a\bar{x} + a^2/4 - \bar{x}^2 + a\bar{x} - a^2/4}{2a} \quad (13)$$

$$= \frac{2a\bar{x}}{2a} \quad (14)$$

$$= \bar{x}. \quad (15)$$

Indeed, the mean of the distribution is \bar{x} .

(iii) The variance σ^2 is given by the integral

$$\begin{aligned}
\sigma^2 &= \int_{-\infty}^{\infty} P_U(x - \bar{x})^2 dx \\
&= \int_{-\infty}^{\bar{x}-a/2} P_U(x - \bar{x})^2 dx + \int_{\bar{x}-a/2}^{\bar{x}+a/2} P_U(x - \bar{x})^2 dx + \int_{\bar{x}+a/2}^{\infty} P_U(x - \bar{x})^2 dx \\
&= \int_{-\infty}^{\bar{x}-a/2} 0 \cdot (x - \bar{x})^2 dx + \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} \cdot (x - \bar{x})^2 dx + \int_{\bar{x}+a/2}^{\infty} 0 \cdot (x - \bar{x})^2 dx \\
&= \int_{\bar{x}-a/2}^{\bar{x}+a/2} \frac{1}{a} \cdot (x^2 + \bar{x}^2 - 2x\bar{x}) dx \\
&= \frac{1}{a} \left[\frac{x^3}{3} + x\bar{x}^2 - \frac{2x^2}{2}\bar{x} \right] \Big|_{\bar{x}-a/2}^{\bar{x}+a/2} \\
&= \frac{1}{a} \left[\frac{x^3}{3} + x\bar{x}^2 - x^2\bar{x} \right] \Big|_{\bar{x}-a/2}^{\bar{x}+a/2} \\
&= \frac{1}{a} \left[\frac{(\bar{x} + a/2)^3}{3} - \frac{(\bar{x} - a/2)^3}{3} + (\bar{x} + a/2)\bar{x}^2 - (\bar{x} - a/2)\bar{x}^2 - (\bar{x} + a/2)^2\bar{x} + (\bar{x} - a/2)^2\bar{x} \right] \\
&= \frac{1}{a} \left[\frac{3a\bar{x}^2 + a^3/4}{3} + a\bar{x}^2 - 2a\bar{x} \right] \\
&= \frac{a^2}{12}
\end{aligned}$$

Hence, the standard deviation is indeed $\sigma = a/\sqrt{12}$.

2 Problem (3.5) Gaussian distribution

The probability of finding an $x \in [x_1, x_2]$ if x is distributed in a Gaussian fashion is given by the area under the Gaussian curve between the bounds x_1 and x_2 :

$$P(x_1 \leq x \leq x_2) = \frac{1}{\sigma\sqrt{2\pi}} \int_{x_1}^{x_2} \exp \left[-\frac{(x - \bar{x})^2}{2\sigma^2} \right] dx. \quad (16)$$

The variable x in this case is the mass of bags of pasta. We have $\bar{x} = 502$ g and $\sigma = 14$ g.

First, we want to find the probability $P(-\infty \leq x \leq 500 \text{ g})$, which is given by (note that all numbers plugged into the probability equation have units of grams)

$$P(-\infty \leq x \leq 500) = \frac{1}{14\sqrt{2\pi}} \int_{-\infty}^{500} \exp \left[-\frac{(x - 502)^2}{392} \right] dx \quad (17)$$

$$= \text{Erf}(500; 502, 14) - \text{Erf}(-\infty; 502, 14) \quad (18)$$

$$= -\frac{\text{Erf} \left(\frac{1}{7\sqrt{2}} \right) - 1}{2} \quad (19)$$

$$\approx 0.4432 \quad (20)$$

Hence, the probability of getting a bag which weighs less than 500 g is 0.4432 or $\approx 44.32\%$.

Now, we want to find how many bags out of a sample of 1000 should contain at least 530 g. We compute the probability $P(530 \leq x \leq \infty \text{ g})$, which is given by (note that all

numbers plugged into the probability equation have units of grams)

$$P(530 \leq x \leq \infty) = \frac{1}{14\sqrt{2\pi}} \int_{530}^{\infty} \exp \left[-\frac{(x - 502)^2}{392} \right] \quad (21)$$

$$= \text{Erf}(\infty; 502, 14) - \text{Erf}(530; 502, 14) \quad (22)$$

$$= -\frac{\text{Erf}(\sqrt{2}) - 1}{2} \quad (23)$$

$$\approx 0.02275 \quad (24)$$

Hence, the probability of getting a bag which weighs at least 530 g is ≈ 0.02275 . Hence, $1000 \cdot 0.02275 = 22.75 \approx 23$ bags out of 1000 will contain at least 530 g.