

Probability distributions

The probability of an event in a trial is:

$$\mathbb{P}(\text{event}) := \lim_{N \rightarrow \infty} \frac{n}{N}$$

given n occurrences in N trials.

For discrete probabilities:

$$\sum_{i=1}^q \mathbb{P}(i) = 1$$

$$\mathbb{P}(i \text{ or } j) = \mathbb{P}(i) + \mathbb{P}(j)$$

$$\mathbb{P}(i \text{ and } j) = \mathbb{P}(i)\mathbb{P}(j).$$

Given continuous random variables:

$$\mathbb{P}([x, x + dx]) = P(x)dx$$

for P is the probability density function:

$$\int_{-\infty}^{\infty} P(x)dx = 1.$$

We define the **mean** and **variance** as:

$$\bar{x} = \sum_{i=1}^q x_i P_i \text{ or } \int_{-\infty}^{\infty} x P(x)dx$$

$$\begin{aligned} \overline{\Delta x^2} &= \sum_{i=1}^q (x_i - \bar{x})^2 P_i \\ &= \int_{-\infty}^{\infty} (x - \bar{x})^2 P(x)dx \\ &= \overline{x^2} - (\bar{x})^2. \end{aligned}$$

The **standard deviation** is the square root of the variance $(\overline{\Delta x^2})^{1/2}$ and:

$$\overline{f(x)} = \int_{-\infty}^{\infty} f(x)P(x)dx.$$

Binomial distribution

The probability of observing n events each with probability p in N trials is:

$$P_n = \binom{N}{n} p^n (1-p)^{N-n}$$

where $\binom{N}{n} = \frac{N!}{n!(N-n)!}$ with:

$$\bar{n} = Np \text{ and } \overline{\Delta n^2} = Np(1-p)$$

since we have that:

$$(a+b)^N = \sum_{n=0}^N \binom{N}{n} a^n b^{N-n}$$

$$\begin{aligned} f(\alpha) &= \sum_{n=0}^N \binom{N}{n} (p\alpha)^n (1-p)^{N-n} \\ &= (p\alpha + 1 - p)^N. \end{aligned}$$

Note that $\binom{N}{n}$ denotes ways to pick n items from N items. For large N :

$$\ln(N!) \approx N \ln(N) - N$$

known as **Stirling's approximation**.

We also define the **fractional deviation** as the deviation on the scale of the mean:

$$\frac{(\overline{\Delta x^2})^{1/2}}{\bar{n}} = \frac{1}{N^{1/2}}.$$

Taylor expansions

Let $s(n)$ be expanded at $n = a$:

$$\begin{aligned} s(n) &= s(a) + s'(a)(n-a) \\ &\quad + \frac{1}{2}s''(a)(n-a)^2 + \mathcal{O}[(n-a)^3]. \end{aligned}$$

Poisson distribution

Let $N \gg n$ and let p be the probability of an event in a trial. Assume that as $N \rightarrow \infty$, $p \rightarrow 0$. Under such conditions the binomial probability of observing n events in N trials is:

$$P_n \approx (\bar{n})^n \frac{\exp(-\bar{n})}{n!}$$

with mean and variance Np .

Gaussian distribution

Let N be very large. Then the binomial distribution becomes Gaussian:

$$P_n \approx \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(n - Np)^2}{2\sigma^2}\right)$$

via Stirling's approximation and Taylor expansions with variance $\sigma^2 = Np(1-p)$ and mean $\mu = Np$.

Microstates and macrostates