

Complex Analysis, probability and statistical
Distribution.

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4th Sem A¹ Sec

①

By defn $w = z + e^z$

$$w = (x + iy) + (e^x + ie^{xy})$$

$$(x + iy) + e^x e^{iy}$$

$$e^{iy} = \cos y + i \sin y$$

$$= (x + iy) + e^x (\cos y + i \sin y)$$

$$u = x + e^x \cos y, \quad v = y + e^x \sin y$$

$$u_x = 1 + e^x \cos y, \quad v_x = e^x \sin y$$

$$u_y = -e^x \sin y, \quad v_y = 1 + e^x \cos y$$

CR eqn in the cartesian form $u_x = v_y$ & $v_x = -u_y$ are

Satisfied. $\therefore w = z + e^z$ is analytic.

$$\text{Now, } \frac{dw}{dz} = f'(z) = u_x + i v_x$$

$$f'(z) = u_x + i v_x$$

$$\therefore \frac{dw}{dz} = (1 + e^x \cos y) + i (e^x \sin y)$$

$$= 1 + e^x (\cos y + i \sin y)$$

$$= 1 + e^x e^{iy}$$

$$= 1 + e^{x + iy}$$

$$z = x + iy$$

\therefore

$$\frac{dw}{dz} = 1 + e^z$$

①b. Statement: If $f(z) = f(re^{i\theta}) = u(r, \theta) + i v(r, \theta)$ is analytic at a point z , then there exist four continuous first order partial derivatives,

$$\frac{\partial u}{\partial r}, \frac{\partial u}{\partial \theta}, \frac{\partial v}{\partial r}, \frac{\partial v}{\partial \theta} \text{ and satisfy the equations}$$

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \& \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

Proof: If $z = re^{i\theta}$

then $f'(z) = \lim_{\delta z \rightarrow 0} \frac{f(z + \delta z) - f(z)}{\delta z}$ exists and is unique.

In the polar form $f(z) = u(r, \theta) + i v(r, \theta)$

and let δz be the increment in z corresponding

to $\delta r, \delta \theta$ in r, θ .

$$f'(z) = \lim_{\delta z \rightarrow 0} \frac{[u(r + \delta r, \theta + \delta \theta) + i v(r + \delta r, \theta + \delta \theta)] - [u(r, \theta) + i v(r, \theta)]}{\delta z}$$

$$f'(z) = \lim_{\delta z \rightarrow 0} \frac{u(r + \delta r, \theta + \delta \theta) - u(r, \theta)}{\delta z} + i \lim_{\delta z \rightarrow 0} \frac{v(r + \delta r, \theta + \delta \theta) - v(r, \theta)}{\delta z} \quad \text{--- ①}$$

consider $z = re^{i\theta}$,

$$\delta z = \frac{\partial z}{\partial r} \delta r + \frac{\partial z}{\partial \theta} \delta \theta$$

$$= \frac{\partial (re^{i\theta})}{\partial r} \delta r + \frac{\partial (re^{i\theta})}{\partial \theta} \delta \theta$$

$$\text{i.e. } \delta z = e^{i\theta} \delta r + i r e^{i\theta} \delta \theta //$$

Since δz tends to zero, we have the following two possibilities.

Case (1)

Let $\delta\theta = 0$ so that $\delta z = e^{i\theta} \delta r$, $\delta z \rightarrow 0$ imply $\delta r \rightarrow 0$

Now Eqⁿ (1) \Rightarrow

$$f'(z) = \lim_{\delta r \rightarrow 0} \frac{u(r+\delta r, 0) - u(r, 0)}{e^{i\theta} \delta r} + i \lim_{\delta r \rightarrow 0} \frac{v(r+\delta r, 0) - v(r, 0)}{e^{i\theta} \delta r}$$

$$\therefore f'(z) = e^{i\theta} \left[\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} \right] \rightarrow (2)$$

Case (2) \therefore Let $\delta r = 0$ so that $\delta z = i r e^{i\theta} \delta\theta$ & $\delta z \rightarrow 0$
imply $\delta\theta \rightarrow 0$

Now Eqⁿ (1) \Rightarrow

$$f'(z) = \lim_{\delta\theta \rightarrow 0} \frac{u(r, \theta+\delta\theta) - u(r, \theta)}{i r e^{i\theta} \delta\theta} + i \lim_{\delta\theta \rightarrow 0} \frac{v(r, \theta+\delta\theta) - v(r, \theta)}{i r e^{i\theta} \delta\theta}$$

$$= \frac{1}{i r e^{i\theta}} \left[\lim_{\delta\theta \rightarrow 0} \frac{u(r, \theta+\delta\theta) - u(r, \theta)}{\delta\theta} + i \lim_{\delta\theta \rightarrow 0} \frac{v(r, \theta+\delta\theta) - v(r, \theta)}{\delta\theta} \right]$$

$$f'(z) = \frac{1}{i r e^{i\theta}} \left[\frac{\partial u}{\partial \theta} + i \frac{\partial v}{\partial \theta} \right]$$

$$= \frac{1}{r e^{i\theta}} \left[\frac{1}{i} \frac{\partial u}{\partial \theta} + \frac{\partial v}{\partial \theta} \right]$$

$$f'(z) = \frac{1}{r e^{i\theta}} \left[-i \frac{\partial u}{\partial \theta} + \frac{\partial v}{\partial \theta} \right] = e^{-i\theta} \left[\frac{-i}{r} \frac{\partial u}{\partial \theta} + \frac{\partial v}{\partial \theta} \right]$$

$$\therefore f'(z) = e^{-i\theta} \left[\frac{1}{r} \frac{\partial v}{\partial \theta} - \frac{i}{r} \frac{\partial u}{\partial \theta} \right] \rightarrow (3)$$

Equating RHS of Eqn (2) & (3) we have,

$$e^{i\theta} \left[\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} \right] = e^{i\theta} \left[\frac{1}{r} \frac{\partial v}{\partial \theta} - \frac{i}{r} \frac{\partial u}{\partial \theta} \right]$$

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \text{and} \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

..

(35)

~~if $\mu \geq 0$ and~~

(36)

we have mean (μ) = np and σ (S.D) = \sqrt{npq} for a binomial distribution.

By data $np = 2.5$

$$E \sqrt{npq} = \sqrt{1.875}$$

$$\therefore npq = 1.875$$

$$2.5q = 1.875 \quad \therefore q = 0.75$$

$$p = 1 - q = 0.25$$

$np = 2.5$, we have $(0.25)n = 2.5$

$$\boxed{n = 10}$$

Let x denote the no. of correctly answered qns.

$$P(x) = {}^nC_x p^x q^{n-x}$$

$$= {}^{10}C_x \left(\frac{1}{4}\right)^x \left(\frac{3}{4}\right)^{10-x}$$

$$P(x) = \frac{1}{4^{10}} \left[{}^{10}C_x (3)^{10-x} \right]$$

Since the estimator is needed for 4096 students we have,

$$4096 p(x) = \frac{4096}{410} \left[{}^{10}C_x (3)^{10-x} \right]$$

$$= \frac{2^{12}}{2^{10}} \left[{}^{10}C_x (3)^{10-x} \right]$$

$$\text{i.e. } 4096 p(x) = \frac{1}{256} \left[{}^{10}C_x (3)^{10-x} \right]$$

(i) we have to find

$$g(8) + f(9) + f(10)$$

$$= \frac{1}{256} \left[{}^{10}C_8 3^2 + {}^{10}C_9 3 + 1 \right]$$

$$= \frac{1}{256} \left[9 \cdot {}^{10}C_2 + 3 \cdot {}^{10}C_1 + 1 \right]$$

$$= \frac{1}{256} (436) = 1.703 \approx 2\%$$

No. of students correctly answering 8 or more q's is 2%.

(ii) we have to find $f(0) + f(1) + f(2)$

$$= \frac{1}{256} \left[{}^{10}C_2 3^8 + {}^{10}C_1 3^9 + 3^{10} \right]$$

$$= \frac{3^8}{256} \left[45 + 3079 \right] = \frac{3^8}{256} (84)$$

$$= 9152.8$$

$$= 9153\%$$

No. of students correctly answering less than 2 questions is 9153%.

(iii) we have to find $f(5)$

$$= \frac{1}{256} \left[{}^{10}C_5 \cdot 3^5 \right] = 0.39.2$$

$$\approx 0.391$$

\therefore No. of students correctly answering exactly 5 questions is 0.391.

we must have $p(x) \geq 0$ for all x and $\sum p(x) = 1$. The first condition is satisfied if $k \geq 0$. and second condition is requiring that $k + 2k + 3k + 4k + 3k + 2k + k = 1$

$$8 \cdot 16k = 1$$

$$\boxed{k = \frac{1}{16}}$$

The discrete / finite probability distribution is as follows

x	-3	-2	-1	0	1	2	3
$P(x)$	$1/16$	$2/16$	$3/16$	$4/16$	$3/16$	$2/16$	$1/16$

$$\mu = \sum x p(x) = \frac{1}{16} (-3 - 4 - 3 + 0 + 3 + 4 + 3) = 0$$

$$V = \sum (x - \mu)^2 \cdot P(x)$$

$$V = \frac{1}{16} (9 + 8 + 3 + 0 + 3 + 8 + 9) = \frac{40}{16} = \frac{5}{2}$$

$$\therefore k = \frac{1}{16} \quad \mu = 0 \quad \text{E.S.D.}(\sigma) = \sqrt{5/2}$$

$$\text{Now, } P(x \leq 1) = P(-3) + P(-2) + P(-1) + P(0) + P(1)$$

$$= 13/16$$

$$P(x > 1) = P(2) + P(3) = 9/16$$

$$P(-1 < x \leq 2) = P(0) + P(1) + P(2) = 9/16$$