

Pledge and signature:**Note:** If you want your paper returned folded (i.e., score concealed), please print your name on the back.

1. (7) Consider the probability distribution, $P(x) = c(1 - x)$, defined over the range $0 \leq x \leq 1$. For this distribution, calculate: (a) the normalization constant, (b) the mean, (c) the variance, and (d) the standard deviation.

(a) 2

(b) $1/3$ (c) $1/18$ (d) $1/18^{1/2}$

2. (6) Suppose you generate 10^5 random numbers using this distribution.

- (a) How many would you expect to fall within the x range 0.40–0.50? And what is the standard deviation of this value?

11000

 $(11000)^{1/2}$ (Poisson)

- (b) If you now generate 10^5 averages of 8 such random numbers, what is the expected mean and standard deviation for these averages?

 $1/3$ $/8^{1/2} = 1/12$

3. (5) Briefly sketch on the provided grid the *shapes* of the following probability distributions (i.e., don't worry about the y-axis scale). Label your curves clearly.

- (a) $P(x)$ from Prob. 1 above; straight line, from $(x,y) = (0,2)$ to $(1,0)$

- (b) what you expect if you average 20 random deviates from this same $P(x)$;
narrow normal distribution centered at $x = 1/3$

- (c) what you observed in KG4 when you histogrammed averages of 2 uniform random deviates.

histogram approximates a triangular distribution, peak at $x = 1/2$

4. (8) **Least Squares and KaleidaGraph.**

- (a) We often fit data to polynomials in x or in $(x - x_0)$ (x_0 a constant) to achieve a smooth representation of data. Suppose you have fitted data, unweighted, to such a function. When do these results tell you that dropping a term will yield a smaller s_y^2 , hence a statistically better fit?

If the absolute value of any parameter is smaller than its statistical error, setting it = 0 will reduce s_y^2 .

- (b) Suppose you fit thermistor calibration data for the region 19–34° to a quadratic polynomial. How can you define this fit so as to easily obtain the calibration correction at 29° and its uncertainty?

Fit to $a + bz + cz^2$, w/ $z = (x - 29)$. Then when $x = 29$, the correction = a and its error s_a .

- (c) Write **exactly** what you should enter in the Define Fit box to fit your sums of 12 uniform random deviates to a Gaussian function. [gf(x) NOT adequate here!] What values should you obtain (approximately) for the parameters that govern the *location* and *width* of the distribution?

$a * \exp(-(x-b)^2/c^2)$; $a=1000$; $b=6$; $c=1$. [or $a * \exp(-(x-b)^2/2/d^2)$] The location parameter (b) should be about 6, and the width — $d = 1$ or $c = \text{sqrt}(2)$.