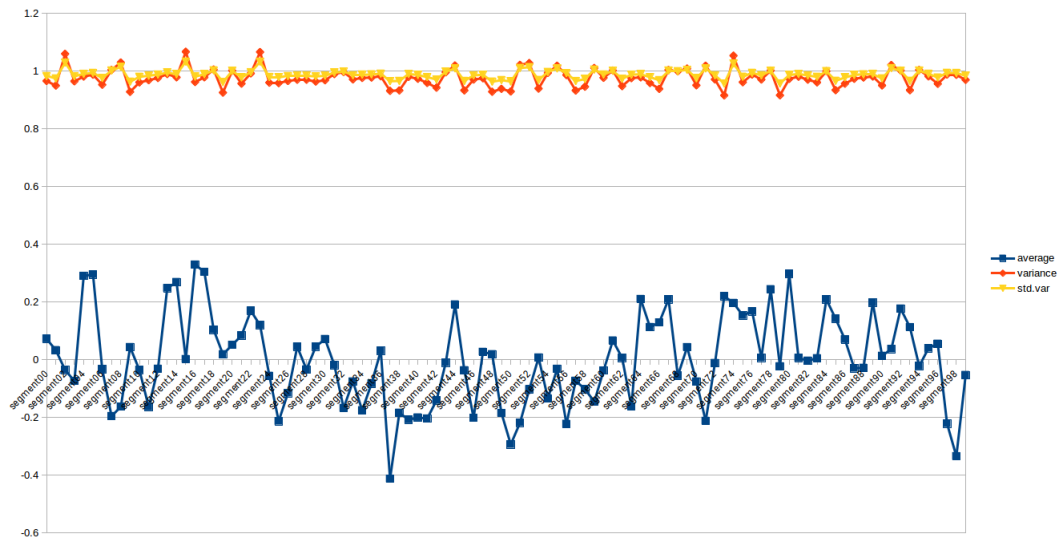


Answer to Exercise set 1

1. **Part A and B:** You can use bash script or any thing else to compute PDF with different kernels.

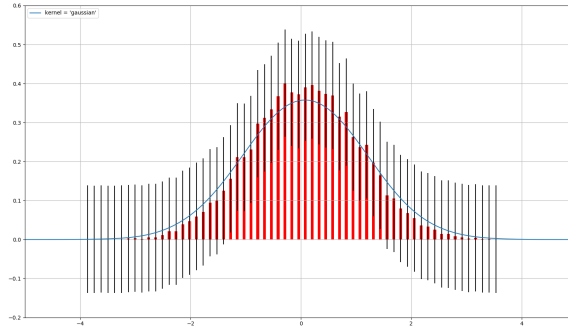
2. **Part C:** your result should be something like figure below:



Part D and D: Smooth out data with different kernels (for one splitted data) we have something like this:



Part E: Copute error bar and plot it, we can get:



2. $F(k)$ is Fourier transform of $F(x)$ so:

$$F(k) = \int_{-\infty}^{\infty} F(x)e^{ikx} dx$$

using kernel we have:

$$F(x) = \int_{-\infty}^{\infty} \mathcal{K}(x - x')f(x')dx'$$

put $F(x)$ in $F(k)$ and change variable of integral:

$$\begin{aligned} F(k) &= \int_{-\infty}^{\infty} f(x')e^{ikx'} dx' \int_{-\infty}^{\infty} \mathcal{K}(u)e^{iku} du \\ &= f(k)\mathcal{K}(k) \end{aligned}$$

Fast Fourier transform steps of calculation is $N \log N$ and this is not expensive calculation to transform to Fourier space and numerically solve problem and transform back to real space.

3.Part A: For Binomial distribution ¹:

$$\begin{aligned} \langle k \rangle &= Np \\ \langle (k - \langle k \rangle)^2 \rangle &= Npq \\ \langle (k - \langle k \rangle)^3 \rangle &= Npq(1 - 2p) \end{aligned}$$

Part B: For Poisson distribution:

$$\begin{aligned} \langle k \rangle &= \lambda \\ \langle (k - \langle k \rangle)^2 \rangle &= \lambda \\ \langle (k - \langle k \rangle)^3 \rangle &= \lambda \end{aligned}$$

For limit proof check this website ².

Part C: Read this PDF.³

¹<http://mathworld.wolfram.com/BinomialDistribution.html>

²https://en.wikipedia.org/wiki/Poisson_limit_theorem

³<http://webdev.physics.harvard.edu/academics/undergrad/probweek/sol84.pdf>