

In the name of God

Department of Physics
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STOCHASTIC PROCESSES

Exercise Set 3

(Date Due: 1399/12/29)

1. According to definition of characteristic function find the relation between Moments and Cumulants.
2. Cumulants and Moments: For the given data set compute \mathcal{K}_n , for $n = 2, 3, 4$, numerically. Also by computing PDF, determine mentioned quantities and compare your results.
3. Suppose that $\mathcal{K}_1 \neq 0$, write $\mathcal{K}_{\mu_1\mu_2\mu_3\mu_4\mu_5}^5$.

Good luck, Movahed
