

**Math 312, Autumn 2008**  
**Problem Set 8**

**Reading Rudin, Chapter 8**

Rudin, Chapter 8: 3, 5 (this has many parts!), 12, 15

**Exercise 1** Suppose  $X_1, X_2, \dots$  are independent, identically distributed random variables with  $\mathbf{P}\{X_j = 0\} < 1$ . Let  $S_n = X_1 + \dots + X_n$  and  $N$  a positive integer. Let

$$T = \min\{n : |S_n| \geq N\}.$$

Show that there exist positive numbers  $c, a$  such that for all  $n$ ,

$$\mathbf{P}\{T \geq n\} \leq ce^{-an}.$$

Conclude that  $\mathbf{E}[T] < \infty$ .

**Exercise 2** Prove Jensen's inequality for conditional expectation: suppose  $f : \mathbb{R} \rightarrow \mathbb{R}$  is convex and  $X$  is an integrable random variable such that  $f(X)$  is also integrable. Then

$$\mathcal{E}[f(X) \mid \mathcal{G}] \geq f(\mathcal{E}[X \mid \mathcal{G}]).$$

(Hint: One approach starts as follows. Show that for any convex  $f$  there is a countable collection of real numbers  $\alpha_j, \beta_j$  such that

$$f(x) = \sup[\alpha_j x + \beta_j]. \quad )$$

**Exercise 3** Suppose there is an urn which at time  $n = 0$  has one red and one green ball. At each integer time  $n$  the balls in the urn are mixed and one ball is chosen at random. The color of that ball is noted and then it and another ball of the same color are put back in the urn. Let  $W_n$  denote the number of red balls at time  $n$ . The total number of balls at time  $n$  is  $n + 2$  and hence the number of green balls is  $(n + 2) - W_n$ . Let

$$M_n = \frac{W_n}{n + 2}$$

denote the fraction of red balls at time  $n$ .

1. Show that  $M_n$  is a martingale.
2. Show that for each  $n$ ,  $M_n$  is uniformly distributed over the set

$$\frac{1}{n+2}, \frac{2}{n+2}, \dots, \frac{n+1}{n+2}.$$

3. Suppose  $M_n = a < b \leq 1$  for some  $n$  and let  $T$  be the first time  $m > n$  that  $M_m \geq b$ . Show that

$$\mathbf{P}\{T < \infty \mid M_n = a\} \leq \frac{a}{b}.$$

4. Show that there is a random variable  $M_\infty$  such that with probability one

$$\lim_{n \rightarrow \infty} M_n = M_\infty.$$

5. What is the distribution of  $M_\infty$ ?

# Rudin Chapter 8 Solutions

**Alfred Rudin**



## Rudin Chapter 8 Solutions:

**Volterra Integral and Functional Equations** G. Gripenberg, S. O. Londen, O. Staffans, 1990 This book looks at the theories of Volterra integral and functional equations

*Modern Methods of Polymer Characterization* Howard G. Barth, Jimmy W. Mays, 1991-09-03 Presents the methods used for characterization of polymers In addition to theory and basic principles the instrumentation and apparatus necessary for methods used to study the kinetic and thermodynamic interactions of a polymer with its environment are covered in detail Some of the methods examined include polymer separations and characterization by size exclusion and high performance chromatography inverse gas chromatography osmometry viscometry ultracentrifugation light scattering and spectroscopy

*Numerical Methods for Linear Control Systems* Biswa Datta, 2004-02-24 Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically viable algorithms based on well established efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first and second order models Unique coverage of modern mathematical concepts such as parallel computations second order systems and large scale solutions Background material in linear algebra numerical linear algebra and control theory included in text Step by step explanations of the algorithms and examples

*Regularity Techniques for Elliptic PDEs and the Fractional Laplacian* Pablo Raúl Stinga, 2024-07-02 Regularity Techniques for Elliptic PDEs and the Fractional Laplacian presents important analytic and geometric techniques to prove regularity estimates for solutions to second order elliptic equations both in divergence and nondivergence form and to nonlocal equations driven by the fractional Laplacian The emphasis is placed on ideas and the development of intuition while at the same time being completely rigorous The reader should keep in mind that this text is about how analysis can be applied to regularity estimates Many methods are nonlinear in nature but the focus is on linear equations without lower order terms thus avoiding bulky computations The philosophy underpinning the book is that ideas must be flushed out in the cleanest and simplest ways showing all the details and always maintaining rigor Features Self contained treatment of the topic Bridges the gap between upper undergraduate textbooks and advanced monographs to offer a useful accessible reference for students and researchers Replete with useful references

**Recent Progress in General Topology II** M. Husek, J. van Mill, 2002-11-13 The book presents surveys describing recent developments in most of the primary subfields of General Topology and its applications to Algebra and Analysis during the last decade It follows freely the previous edition North Holland 1992 Open Problems in Topology North Holland 1990 and Handbook of Set Theoretic Topology North Holland 1984 The book was prepared in connection with the Prague Topological Symposium held in 2001 During the last 10 years the focus in General Topology changed and therefore the selection of topics differs slightly from those chosen in 1992 The following areas experienced significant developments Topological Groups Function Spaces Dimension Theory Hyperspaces Selections

Geometric Topology including Infinite Dimensional Topology and the Geometry of Banach Spaces Of course not every important topic could be included in this book Except surveys the book contains several historical essays written by such eminent topologists as R D Anderson W W Comfort M Henriksen S Marde i J Nagata M E Rudin J M Smirnov several reminiscences of L Vietoris are added In addition to extensive author and subject indexes a list of all problems and questions posed in this book are added List of all authors of surveys A Arhangel'skii J Baker and K Kunen H Bennett and D Lutzer J Dijkstra and J van Mill A Dow E Glasner G Godefroy G Gruenhage N Hindman and D Strauss L Hola and J Pelant K Kawamura H P Kuenzi W Marciszewski K Martin and M Mislove and M Reed R Pol and H Toruńczyk D Repovš and P Semenov D

Shakhmatov S Solecki M Tkachenko *Operator Theory and Ill-Posed Problems* Mikhail M. Lavrent'ev, Lev Ja. Savel'ev, 2011-12-22 This book consists of three major parts The first two parts deal with general mathematical concepts and certain areas of operator theory The third part is devoted to ill posed problems It can be read independently of the first two parts and presents a good example of applying the methods of calculus and functional analysis The first part Basic Concepts briefly introduces the language of set theory and concepts of abstract linear and multilinear algebra Also introduced are the language of topology and fundamental concepts of calculus the limit the differential and the integral A special section is devoted to analysis on manifolds The second part Operators describes the most important function spaces and operator classes for both linear and nonlinear operators Different kinds of generalized functions and their transformations are considered Elements of the theory of linear operators are presented Spectral theory is given a special focus The third part Ill Posed Problems is devoted to problems of mathematical physics integral and operator equations evolution equations and problems of integral geometry It also deals with problems of analytic continuation Detailed coverage of the subjects and numerous examples and exercises make it possible to use the book as a textbook on some areas of calculus and functional analysis It can also be used as a reference textbook because of the extensive scope and detailed references with comments

The Dynamics of Physiologically Structured Populations Johan A. Metz, Odo Diekmann, 2014-03-11 System Identification and Adaptive Control Yiannis Boutalis, Dimitrios Theodoridis, Theodore Kottas, Manolis A. Christodoulou, 2014-04-23 Presenting current trends in the development and applications of intelligent systems in engineering this monograph focuses on recent research results in system identification and control The recurrent neurofuzzy and the fuzzy cognitive network FCN models are presented Both models are suitable for partially known or unknown complex time varying systems Neurofuzzy Adaptive Control contains rigorous proofs of its statements which result in concrete conclusions for the selection of the design parameters of the algorithms presented The neurofuzzy model combines concepts from fuzzy systems and recurrent high order neural networks to produce powerful system approximations that are used for adaptive control The FCN model stems from fuzzy cognitive maps and uses the notion of concepts and their causal relationships to capture the behavior of complex systems The book shows how with the benefit of proper training algorithms

these models are potent system emulators suitable for use in engineering systems All chapters are supported by illustrative simulation experiments while separate chapters are devoted to the potential industrial applications of each model including projects in contemporary power generation process control and conventional benchmarking problems Researchers and graduate students working in adaptive estimation and intelligent control will find Neurofuzzy Adaptive Control of interest both for the currency of its models and because it demonstrates their relevance for real systems The monograph also shows industrial engineers how to test intelligent adaptive control easily using proven theoretical results     *Spectral Synthesis* John J. Benedetto, 2013-11-22     Automatic Sequences Jean-Paul Allouche, Jeffrey Shallit, 2003-07-21 Uniting dozens of seemingly disparate results from different fields this book combines concepts from mathematics and computer science to present the first integrated treatment of sequences generated by finite automata The authors apply the theory to the study of automatic sequences and their generalizations such as Sturmian words and k regular sequences And further they provide applications to number theory particularly to formal power series and transcendence in finite characteristic physics computer graphics and music Starting from first principles wherever feasible basic results from combinatorics on words numeration systems and models of computation are discussed Thus this book is suitable for graduate students or advanced undergraduates as well as for mature researchers wishing to know more about this fascinating subject Results are presented from first principles wherever feasible and the book is supplemented by a collection of 460 exercises 85 open problems and over 1600 citations to the literature     Lebesgue Integration and Measure Alan J. Weir, 1973-05-10 A textbook for the undergraduate who is meeting the Lebesgue integral for the first time relating it to the calculus and exploring its properties before deducing the consequent notions of measurable functions and measure     **Polymeric Separation Media A.** Cooper, 2012-12-06 This volume is a collection of manuscripts based on presentations at a symposium Polymeric Separation Media organized for the Second Chemical Congress of the North American Continent held in Las Vegas August 24-29 1980 The symposium was organized to bring together researchers in the expanding field of separations based on polymeric media A diverse cross section of research areas were presented which were linked by the active separation agent being a polymeric material I would like to thank the authors for their endeavours and the audience for their participation especially in light of the late change of venue for this meeting Finally I am indebted to the Division of Polymer Chemistry Inc of the American Chemical Society for their sponsorship Anthony R Cooper Ph D FRSC Palo Alto California July 1981 v CONTENTS DEDICATION TO BAREND H J HOFSTEE 1 PART I TRANSPORT IN POLYMERIC MEDIA Some Considerations Regarding the Hyperfiltration of Organic Liquids 7 I J Bass and P Meares Measurement of Transport Interaction in Membranes 19 K S Spiegler T S Brun and A Berg Free Volume Estimates in Crystalline and Filled Polymers 21 H L Frisch and A I Kreitzberg Diffusion Coefficients of Polystyrenes in Porous Gels From Mass Transfer Dispersion in Gel Permeation Chromatography 27

**The Elements of Polymer Science and Engineering** Alfred Rudin, 2012-12-02 This introductory text is intended as the

basis for a two or three semester course in synthetic macromolecules It can also serve as a self instruction guide for engineers and scientists without formal training in the subject who find themselves working with polymers For this reason the material covered begins with basic concepts and proceeds to current practice where appropriate Serves as both a textbook and an introduction for scientists in the field Problems accompany each chapter

Geophysical Electromagnetic Theory and Methods Michael S. Zhdanov, 2009-06-12 In this book the author presents the state of the art electromagnetic EM theories and methods employed in EM geophysical exploration The book brings together the fundamental theory of EM fields and the practical aspects of EM exploration for mineral and energy resources This text is unique in its breadth and completeness in providing an overview of EM geophysical exploration technology The book is divided into four parts covering the foundations of EM field theory and its applications and emerging geophysical methods Part I is an introduction to the field theory required for baseline understanding Part II is an overview of all the basic elements of geophysical EM theory from Maxwell's fundamental equations to modern methods of modeling the EM field in complex 3 D geoelectrical formations Part III deals with the regularized solution of ill posed inverse electromagnetic problems the multidimensional migration and imaging of electromagnetic data and general interpretation techniques Part IV describes major geophysical electromagnetic methods direct current DC induced polarization IP magnetotelluric MT and controlled source electromagnetic CSEM methods and covers different applications of EM methods in exploration geophysics including minerals and HC exploration environmental study and crustal study Presents theoretical and methodological findings as well as examples of applications of recently developed algorithms and software in solving practical problems Describes the practical importance of electromagnetic data through enabling discussions on a construction of a closed technological cycle processing analysis and three dimensional interpretation Updates current findings in the field especially with MT magnetovariational and seismo electrical methods and the practice of 3D interpretations

A Guide to Classical and Modern Model Theory Annalisa Marcja, Carlo Toffalori, 2012-09-10 Since its birth Model Theory has been developing a number of methods and concepts that have their intrinsic relevance but also provide fruitful and notable applications in various fields of Mathematics It is a lively and fertile research area which deserves the attention of the mathematical world This volume is easily accessible to young people and mathematicians unfamiliar with logic gives a terse historical picture of Model Theory introduces the latest developments in the area provides hands on proofs of elimination of quantifiers elimination of imaginaries and other relevant matters A Guide to Classical and Modern Model Theory is for trainees and professional model theorists mathematicians working in Algebra and Geometry and young people with a basic knowledge of logic

**Animal Contests** Ian C. W. Hardy, Mark Briffa, 2013-05-30 Contests are an important aspect of the lives of diverse animals from sea anemones competing for space on a rocky shore to fallow deer stags contending for access to females Why do animals fight What determines when fights stop and which contestant wins Addressing fundamental questions on contest behaviour this volume presents

theoretical and empirical perspectives across a range of species The historical development of contest research the evolutionary theory of both dyadic and multiparty contests and approaches to experimental design and data analysis are discussed in the first chapters This is followed by reviews of research in key animal taxa from the use of aerial displays and assessment rules in butterflies and the developmental biology of weapons in beetles through to interstate warfare in humans The final chapter considers future directions and applications of contest research making this a comprehensive resource for both graduate students and researchers in the field

**The Cauchy Problem for Higher Order Abstract Differential Equations** Ti-Jun Xiao, Jin Liang, 2013-12-11 The main purpose of this book is to present the basic theory and some recent developments concerning the Cauchy problem for higher order abstract differential equations  $u^{(n)} + A_n u^{(n-1)} + \dots + A_1 u' + A_0 u = f$  where  $A_0, A_1, \dots, A_n$  are linear operators in a topological vector space  $E$  Many problems in nature can be modeled as ACP For example many initial value or initial boundary value problems for partial differential equations stemmed from mechanics physics engineering control theory etc can be translated into this form by regarding the partial differential operators in the space variables as operators  $A_i$  in some function space  $E$  and letting the boundary conditions if any be absorbed into the definition of the space  $E$  or of the domain of  $A_i$  this idea of treating initial value or initial boundary value problems was discovered independently by E Hille and K Yosida in the forties The theory of ACP is closely connected with many other branches of mathematics Therefore the study of ACP is important for both theoretical investigations and practical applications Over the past half a century ACP has been studied extensively

**CRC Concise Encyclopedia of Mathematics** Eric W. Weisstein, 2002-12-12 Upon publication the first edition of the CRC Concise Encyclopedia of Mathematics received overwhelming accolades for its unparalleled scope readability and utility It soon took its place among the top selling books in the history of Chapman Hall CRC and its popularity continues unabated Yet also unabated has been the demand for a new edition

**Small Angle Scattering Part A: Methods for Structural Investigation**, 2022-11-19 Small Angle Scattering Part A Methods for Structural Investigation Volume 675 in the Methods in Enzymology series highlights new advances in the field with new chapters in this updated release including SAXS foundations and metrics Contrast variation sample preparation protocols experimental procedures and rudimentary analysis Molecular deuteration for neutron scattering Planning Executing and Assessing the Feasibility of SANS Contrast Variation Experiments Technical considerations for small angle neutron scattering from biological macromolecules and Advanced sample environments and capabilities at our synchrotron X ray beamline with example applications Additional sections in the book cover SEC SAXS MALS data acquisition and processing pipeline at SIBYLS SEC SAXS pros and cons experimental set up examples and software developments Radiation damage and sample economy for stopped flow methods in the time regime of millisecond and above Stopped flow time resolved SAXS Insights on Temp jump time resolved SAXS and much more Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Methods in Enzymology series Includes

the latest information on Small Angle Scattering Methods for Structural Investigation      **Oscillating Patterns in Image Processing and Nonlinear Evolution Equations** Yves Meyer, 2001 Image compression the Navier Stokes equations and detection of gravitational waves are three seemingly unrelated scientific problems that remarkably can be studied from one perspective The notion that unifies the three problems is that of oscillating patterns which are present in many natural images help to explain nonlinear equations and are pivotal in studying chirps and frequency modulated signals The first chapter of this book considers image processing more precisely algorithms of image compression and denoising This research is motivated in particular by the new standard for compression of still images known as JPEG 2000 The second chapter has new results on the Navier Stokes and other nonlinear evolution equations Frequency modulated signals and their use in the detection of gravitational waves are covered in the final chapter In the book the author describes both what the oscillating patterns are and the mathematics necessary for their analysis It turns out that this mathematics involves new properties of various Besov type function spaces and leads to many deep results including new generalizations of famous Gagliardo Nirenberg and Poincare inequalities This book is based on the Dean Jacqueline B Lewis Memorial Lectures given by the author at Rutgers University It can be used either as a textbook in studying applications of wavelets to image processing or as a supplementary resource for studying nonlinear evolution equations or frequency modulated signals Most of the material in the book did not appear previously in monograph literature



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