

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 α_j, β_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_∞ such that with probability one

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

5. What is the distribution of M_∞ ?

Rudin Solutions Chapter 8

William A. Light, Elliot W. Cheney



Rudin Solutions Chapter 8:

Real Analysis and Foundations, Fourth Edition Steven G. Krantz, 2016-12-12 A Readable yet Rigorous Approach to an Essential Part of Mathematical Thinking Back by popular demand Real Analysis and Foundations Third Edition bridges the gap between classic theoretical texts and less rigorous ones providing a smooth transition from logic and proofs to real analysis Along with the basic material the text covers Riemann Stieltjes integrals Fourier analysis metric spaces and applications and differential equations New to the Third Edition Offering a more streamlined presentation this edition moves elementary number systems and set theory and logic to appendices and removes the material on wavelet theory measure theory differential forms and the method of characteristics It also adds a chapter on normed linear spaces and includes more examples and varying levels of exercises Extensive Examples and Thorough Explanations Cultivate an In Depth Understanding This best selling book continues to give students a solid foundation in mathematical analysis and its applications It prepares them for further exploration of measure theory functional analysis harmonic analysis and beyond

Spectral Synthesis John J. Benedetto, 2013-11-22 **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 Mardešić 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 **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 *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 **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 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

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

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

The Dynamics of Physiologically Structured Populations Johan A. Metz, Odo Diekmann, 2014-03-11

[A First Course in Functional Analysis](#) Orr Moshe Shalit, 2017-03-16 Written as a textbook A First Course in Functional Analysis is an introduction to basic functional analysis and operator theory with an emphasis on Hilbert space methods The aim of this book is to introduce the basic notions of functional analysis and operator theory without requiring the student to have taken a course in measure theory as a prerequisite It is written and structured the way a course would be designed with an emphasis on clarity and logical development alongside real applications in analysis The background required for a student taking this course is minimal basic linear algebra calculus up to Riemann integration and some acquaintance with topological and metric spaces

Fourier Series R.E. Edwards, 2012-12-06 The principal aim in writing this book has been to provide an introduction barely more to some aspects of Fourier series and related topics in which a liberal use is made of modern techniques and which guides the reader toward some of the problems of current interest in harmonic analysis generally The use of modern concepts and techniques is in fact as wide spread as is deemed to be compatible with the desire that the book shall be useful to senior undergraduates and beginning graduate students for whom it may perhaps serve as preparation for Rudin's Harmonic Analysis on Groups and the promised second volume of Hewitt and Ross's Abstract Harmonic Analysis The emphasis on modern techniques and outlook has affected not only the type of arguments favored but also to a considerable extent the choice of material Above all it has led to a minimal treatment of pointwise convergence and summability as is argued in Chapter 1 Fourier series are not necessarily seen in their best or most natural role through pointwise tinted spectacles Moreover the famous treatises by Zygmund and by Baryon trigonometric series cover these aspects in great detail while leaving some gaps in the presentation of the modern viewpoint the same is true of the more elementary account given by Tolstov Likewise and again for reasons discussed in Chapter 1 trigonometric series in general form no part of the program attempted

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

Real Analysis and Foundations Steven G. Krantz, 2016-04-19 A Readable yet Rigorous Approach to an Essential Part of Mathematical Thinking Back by popular demand Real Analysis and Foundations Third Edition bridges the gap between classic theoretical texts and less rigorous ones providing a smooth transition from logic and proofs to real analysis Along with the basic material the text covers Riemann Stieltjes integrals Fourier analysis metric spaces and applications and differential equations New to the Third Edition Offering a more streamlined presentation this edition moves elementary number systems and set theory and logic to appendices and removes the material on wavelet theory measure theory differential forms and the method of characteristics It also adds a chapter on normed linear spaces and includes more examples and varying levels of exercises Extensive Examples and Thorough Explanations Cultivate an In Depth Understanding This best selling book continues to give students a solid foundation in mathematical analysis and its applications It prepares them for further exploration of measure theory functional analysis harmonic analysis and beyond

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 3D 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

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 Applied Mechanics Reviews, 1977 Controlled Queueing Systems Mikhail Yu. Kitaev, Vladimir V. Rykov, 1995-08-30 This is the first book completely devoted to controlled queueing systems The book gathers the newest results of the theory of Markov decision processes related to queueing models and demonstrates their applications to main types of control in queueing systems including control of arrivals control of service mechanism and control of service discipline Emphasis is placed on conditions providing further good structural properties of Markov optimal strategies such as monotonicity threshold or hysteretic character and priority Each chapter is followed by exercises most of which allow the reader to complete technical fragments of proofs The text assumes the reader is familiar with standard courses of analysis probability theory and queueing theory

Applications of Laser Light Scattering in Polymer Dilute Solution Characterization Marie Kayser Potts, 1993 **Encyclopedia of Nonlinear Science** Alwyn Scott, 2006-05-17 In 438 alphabetically arranged essays this work provides a useful overview of the core mathematical background for nonlinear science as well as its applications to key problems in ecology and biological systems chemical reaction diffusion problems geophysics economics electrical and mechanical oscillations in engineering systems lasers and nonlinear optics fluid mechanics and turbulence and condensed matter physics among others

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