

# Characteristic Functions

## Examples

### 1. Bernoulli Distribution

The Bernoulli distribution is a [discrete distribution](#) having two possible outcomes labelled by  $n=0$  and  $n=1$  in which  $n=1$  ("success") occurs with probability  $p$  and  $n=0$  ("failure") occurs with probability  $q=1-p$ , where  $0 < p < 1$ . It therefore has [probability function](#)

$$P(n) = \begin{cases} 1-p & \text{for } n=0 \\ p & \text{for } n=1. \end{cases} \quad \text{which can also be written} \quad P(n) = p^n (1-p)^{1-n}.$$

The corresponding [distribution function](#) is

$$D(n) = \begin{cases} 1-p & \text{for } n=0 \\ 1 & \text{for } n=1. \end{cases}$$

The [characteristic function](#) is  $\phi(t) = 1 + p(e^{it} - 1)$ .

# Characteristic Functions

**Yan Bai**



## **Characteristic Functions:**

This book delves into Characteristic Functions. Characteristic Functions is a vital topic that must be grasped by everyone, from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Characteristic Functions, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:

- Chapter 1: Introduction to Characteristic Functions
- Chapter 2: Essential Elements of Characteristic Functions
- Chapter 3: Characteristic Functions in Everyday Life
- Chapter 4: Characteristic Functions in Specific Contexts
- Chapter 5: Conclusion

2. In chapter 1, this book will provide an overview of Characteristic Functions. This chapter will explore what Characteristic Functions is, why Characteristic Functions is vital, and how to effectively learn about Characteristic Functions.
3. In chapter 2, this book will delve into the foundational concepts of Characteristic Functions. The second chapter will elucidate the essential principles that need to be understood to grasp Characteristic Functions in its entirety.
4. In chapter 3, this book will examine the practical applications of Characteristic Functions in daily life. The third chapter will showcase real-world examples of how Characteristic Functions can be effectively utilized in everyday scenarios.
5. In chapter 4, this book will scrutinize the relevance of Characteristic Functions in specific contexts. The fourth chapter will explore how Characteristic Functions is applied in specialized fields, such as education, business, and technology.
6. In chapter 5, this book will draw a conclusion about Characteristic Functions. This chapter will summarize the key points that have been discussed throughout the book.

This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Characteristic Functions.

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