

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

M Walker



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