

# 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

**K Payea**



## **Characteristic Functions:**

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