

měření trvalo 3 minuty, tj. $\frac{3}{60} = \frac{1}{20}$ hodiny

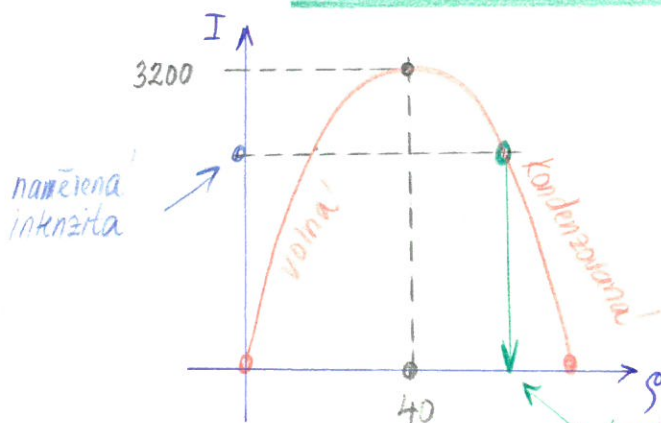
za tu dobu projelo danou oblastí 120 GB $\Rightarrow$ intenzita $I = \frac{120}{1/20} = 2400$ GB/h

Určíme přesného tvaru fundamentální křivky: $I = -\alpha(\rho - 40)^2 + \beta$ ($\alpha, \beta = ?$)

$$\rho = 40 \Rightarrow I = 3200 \Rightarrow \beta = 3200$$

$$\rho = 0 \Rightarrow I = 0 \Rightarrow 0 = -\alpha \cdot 1600 + 3200 \Rightarrow \alpha = 2$$

$$I = -2(\rho - 40)^2 + 3200$$



$$2400 = -2(\rho - 40)^2 + 3200$$

$$400 = (\rho - 40)^2$$

$$20 = |\rho - 40|$$

20 ... volná doprava

$\rho = \begin{cases} 20 & \dots \text{ volná doprava} \\ 60 & \dots \text{ kondenzovaná doprava} \end{cases}$

hustota provozu během měření: $\rho = 60$ GB/km

Při hustotě $\rho = 60$ je podle obrázku: $\beta = 3$

$$g(r) = \frac{(\beta+1)^{\beta+1}}{\Gamma(\beta+1)} r^{\beta} e^{-(\beta+1)r} = \frac{4^4}{3!} r^3 e^{-4r}$$

$$\mathcal{L}[g(r)] = \frac{(\beta+1)^{\beta+1}}{\Gamma(\beta+1)} \frac{\Gamma(\beta+1)}{(\beta+1)^{\beta+1}} = \left(\frac{\beta+1}{\lambda + \beta + 1} \right)^{\beta+1} \triangleq G(\lambda)$$

$$\beta = 3 \Rightarrow G(\lambda) = \left(\frac{4}{\lambda + 4} \right)^4 \quad G(0) = 1 \checkmark$$

$$G'(\lambda) = 4^4 (-4) \cdot (\lambda + 4)^{-5}$$

$$G''(\lambda) = 4^5 \cdot 5 (\lambda + 4)^{-6} \Rightarrow G'(0) = 4^5 \cdot 5 \cdot \frac{1}{4^6} = \frac{5}{4}$$

$$\Rightarrow \text{VAR}(R) = \frac{5}{4} - 1 = \frac{1}{4} \dots \text{ tohle je ale rozptyl škálovaných}$$

$$\Rightarrow \text{SD}(R) = \frac{1}{2}$$

Rozptyl reálných rozestupů:

$$\text{VAR}(R) \cdot E^2(R) = \frac{\text{VAR}(R)}{\rho^2} = \frac{1}{4} \cdot \left(\frac{1000 \text{ m}}{60} \right)^2 = \frac{2500 \text{ m}^2}{36} \approx 69 \text{ m}^2$$

Směrodatná odchylka:

$$\text{SD}(R) \cdot E(R) = \frac{\text{SD}(R)}{\rho} = \frac{1}{2} \cdot \frac{1000 \text{ m}}{60} = \frac{50}{6} \text{ m} = \frac{25}{3} \text{ m} \approx 8 \text{ m}$$

3) $N=12, \alpha, \beta = 1/3 \Rightarrow$ není na linii komutativity

1)

$$P_1 = \frac{1}{Z_{12}} \frac{\langle w | (DE)^6 | v \rangle}{\langle w | v \rangle} = \frac{1}{Z_{12}} \frac{\langle w | (D+E)^6 | v \rangle}{\langle w | v \rangle} = \frac{1}{Z_{12}} \cdot Z_6$$

~~$$Z_N = \sum_{\{s_i\}} \prod_{i=1}^N (D + E)_{s_i, s_{i+1}} = \sum_{\{s_i\}} \prod_{i=1}^N (1 + \alpha \delta_{s_i, s_{i+1}}) = \sum_{\{s_i\}} \prod_{i=1}^N (1 + \alpha \delta_{s_i, s_{i+1}})$$~~

~~$$Z_N \approx \frac{(1-2\alpha)^2}{(1-\alpha)^2} \cdot \frac{N}{\alpha^N (1-\alpha)^N}$$~~

$$P_1 \approx \frac{(1-2\alpha)^2}{(1-\alpha)^2} \cdot \frac{6}{\alpha^6 (1-\alpha)^6} \cdot \frac{(1-\alpha)^2}{(1-2\alpha)^2} \cdot \frac{\alpha^{12} (1-\alpha)^{12}}{12} = \frac{\alpha^6 (1-\alpha)^6}{12} = \left(\frac{1}{3}\right)^6 \cdot \left(\frac{2}{3}\right)^6 \cdot \frac{1}{2} = \frac{2^5}{3^{12}}$$

2)

$$P_2 = \frac{1}{Z_{12}} \frac{\langle w | (ED)^6 | v \rangle}{\langle w | v \rangle} = \frac{1}{Z_{12}} \frac{\langle w | EDEDEDEDEDEDE | v \rangle}{\langle w | v \rangle} =$$

$$= \frac{1}{Z_{12}} \cdot \frac{1}{\alpha} \frac{\langle w | EDEDEDEDEDEDE | v \rangle}{\langle w | v \rangle} \cdot \frac{1}{\beta} =$$

$$= \frac{1}{Z_{12}} \cdot \frac{1}{\alpha^2} \frac{\langle w | (DE)^5 | v \rangle}{\langle w | v \rangle} = \frac{1}{Z_{12}} \cdot \frac{1}{\alpha^2} \frac{\langle w | (D+E)^5 | v \rangle}{\langle w | v \rangle} =$$

$$= \frac{1}{Z_{12}} \cdot \frac{1}{\alpha^2} Z_5 \approx \frac{\alpha^{12} (1-\alpha)^{12}}{12} \cdot \frac{(1-\alpha)^2}{(1-2\alpha)^2} \cdot \frac{1}{\alpha^2} \cdot \frac{(1-2\alpha)^2}{(1-\alpha)^2} \cdot \frac{5}{\alpha^5 (1-\alpha)^5} =$$

$$= \frac{\alpha^7 (1-\alpha)^7}{12} \cdot \frac{1}{\alpha^2} \cdot 5 = \frac{5}{12} \alpha^5 (1-\alpha)^7 = \frac{5}{12} \cdot \frac{1}{3^5} \left(\frac{2}{3}\right)^7 = \frac{5}{12} \cdot \frac{2^7}{3^{12}} = \frac{5 \cdot 2^5}{3^{13}}$$

$$\frac{P_1}{P_2} = \frac{\alpha^6 (1-\alpha)^6}{2} \cdot \frac{12}{5} \frac{1}{\alpha^5 (1-\alpha)^7} = \frac{12}{10} \frac{\alpha}{1-\alpha} = \frac{12}{10} \cdot \frac{1}{3} \cdot \frac{3}{2} = \frac{12}{20} = \frac{6}{10}$$

$6P_2 = 10P_1 \Rightarrow P_2 > P_1 \Rightarrow$ o větší pravděpodobnosti' nastává' druhá' konfigurace

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generátor $h(x)$ a jeho momenty: $\mu_1(h) = \lambda$; $\mu_2(h) = \lambda^2$
 hupsi pro k -tou multiivaci:

$$g_k(x) = \sum_{m=0}^k h(x)$$

u'ba: $\mu_1(g_k) = ?$ & $\mu_2(g_k) = ?$ & $\nu_2(g_k) = \mu_2(g_k) - \mu_1^2(g_k) = ?$

označme:

$$H(s) \triangleq \mathcal{L}[h(x)] = \int_{\mathbb{R}} h(x) e^{-sx} dx \Rightarrow H'(0) = -\lambda \text{ & } H''(0) = \lambda$$

$$G_k(s) \triangleq \mathcal{L}[g_k(x)] = \int_{\mathbb{R}} g_k(x) e^{-sx} dx \Rightarrow \mu_1(g_k) = G_k'(0) \cdot (-1)$$

$$\mu_2(g_k) = G_k''(0)$$

z i.i.d vlastnosti a z konvolučního teoremu víme:

$$G_k(s) = H^{k+1}(s)$$

$$G_k'(s) = (k+1) \cdot H^k(s) \cdot H'(s)$$

$$G_k''(s) = (k+1) \cdot k \cdot H^{k-1}(s) \cdot (H'(s))^2 + (k+1) \cdot H^k(s) \cdot H''(s)$$

$$G_k'(0) = (k+1) \cdot H^k(0) \cdot H'(0) = -(k+1) \cdot 1^k \cdot \lambda = -(k+1)\lambda$$

$$G_k''(0) = (k+1) \cdot k \cdot 1^{k-1} \cdot (-\lambda)^2 + (k+1) \cdot 1^k \cdot \lambda = \lambda + k(k+1)\lambda^2$$

$$\Rightarrow \mu_1(g_k) = (k+1) \cdot \lambda \text{ & } \mu_2(g_k) = \lambda + k(k+1)\lambda^2$$

$$\nu_2(g_k) = \mu_2(g_k) - \mu_1^2(g_k) = \lambda + k(k+1)\lambda^2 - (k+1)^2\lambda^2 =$$

$$\stackrel{(k+1)}{=} \lambda + (k+1)\lambda^2(k-k-1) \stackrel{(k+1)}{=} \lambda - (k+1)\lambda^2 =$$

$$= (k+1) \cdot (\lambda - \lambda^2) \Rightarrow \text{VAR}(X_k) = (k+1) \cdot \text{VAR}(R_0)$$

Poissonovský systém: $h(x) = \theta(x) \cdot \lambda^{-1} e^{-\frac{x}{\lambda}} = \frac{\theta(x)}{\lambda} e^{-\frac{x}{\lambda}} \Rightarrow \mu_1(h) = \lambda$

$$\text{& } \mu_2(h) = 2\lambda^2 \Rightarrow \text{VAR}(R_0) = 2\lambda^2 - \lambda^2 = \lambda^2$$

$$\Rightarrow \text{VAR}(X_k) = (k+1) \cdot \lambda^2$$

$$⑥ \quad \frac{\partial u}{\partial \tau} + u(x, \tau) \frac{\partial u}{\partial x} - D \frac{\partial^2 u}{\partial x^2} = 0$$

Cole-Hopwood transformace: $u = -\frac{2D}{\varphi} \frac{\partial \varphi}{\partial x}$

$$\frac{\partial u}{\partial \tau} = + \frac{2D}{\varphi^2} \frac{\partial \varphi}{\partial \tau} \frac{\partial \varphi}{\partial x} - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial \tau \partial x}$$

$$\frac{\partial u}{\partial x} = \frac{2D}{\varphi^2} \left(\frac{\partial \varphi}{\partial x} \right)^2 - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial x^2}$$

$$\frac{\partial^2 u}{\partial x^2} = -\frac{4D}{\varphi^3} \left(\frac{\partial \varphi}{\partial x} \right)^3 + \frac{2D}{\varphi^2} \cdot 2 \left(\frac{\partial \varphi}{\partial x} \right) \frac{\partial^2 \varphi}{\partial x^2} + \frac{2D}{\varphi^2} \frac{\partial \varphi}{\partial x} \frac{\partial^2 \varphi}{\partial x^2} - \frac{2D}{\varphi} \frac{\partial^3 \varphi}{\partial x^3} =$$

$$= -\frac{4D}{\varphi^3} \left(\frac{\partial \varphi}{\partial x} \right)^3 + \frac{6D}{\varphi^2} \left(\frac{\partial \varphi}{\partial x} \right) \frac{\partial^2 \varphi}{\partial x^2} - \frac{2D}{\varphi} \frac{\partial^3 \varphi}{\partial x^3}$$

$$\frac{2D}{\varphi^2} \frac{\partial \varphi}{\partial \tau} \frac{\partial \varphi}{\partial x} - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial \tau \partial x} + \left(-\frac{2D}{\varphi} \frac{\partial \varphi}{\partial x} \right) \left(\frac{2D}{\varphi^2} \left(\frac{\partial \varphi}{\partial x} \right)^2 - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial x^2} \right) +$$

$$+ \frac{4D^2}{\varphi^3} \left(\frac{\partial \varphi}{\partial x} \right)^3 - \frac{6D^2}{\varphi^2} \left(\frac{\partial \varphi}{\partial x} \right) \frac{\partial^2 \varphi}{\partial x^2} + \frac{2D^2}{\varphi} \frac{\partial^3 \varphi}{\partial x^3} = 0$$

$$\frac{2D}{\varphi^2} \frac{\partial \varphi}{\partial \tau} \frac{\partial \varphi}{\partial x} - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial \tau \partial x} + \frac{4D^2}{\varphi^2} \frac{\partial \varphi}{\partial x} \left(\frac{\partial^2 \varphi}{\partial x^2} \right) - \frac{6D^2}{\varphi^2} \left(\frac{\partial \varphi}{\partial x} \right) \frac{\partial^2 \varphi}{\partial x^2} + \frac{2D^2}{\varphi} \frac{\partial^3 \varphi}{\partial x^3} = 0$$

$$\frac{2D}{\varphi^2} \frac{\partial \varphi}{\partial \tau} \frac{\partial \varphi}{\partial x} - \frac{2D}{\varphi} \frac{\partial^2 \varphi}{\partial \tau \partial x} - \frac{2D^2}{\varphi^2} \frac{\partial \varphi}{\partial x} \left(\frac{\partial^2 \varphi}{\partial x^2} \right) + \frac{2D^2}{\varphi} \frac{\partial^3 \varphi}{\partial x^3} = 0 \quad | \cdot \frac{\varphi^2}{2D}$$

$$\frac{\partial \varphi}{\partial \tau} \frac{\partial \varphi}{\partial x} - \varphi \frac{\partial^2 \varphi}{\partial \tau \partial x} - D \frac{\partial \varphi}{\partial x} \left(\frac{\partial^2 \varphi}{\partial x^2} \right) + \varphi D \frac{\partial^3 \varphi}{\partial x^3} = 0$$

$$\frac{\partial \varphi}{\partial x} \left(\frac{\partial \varphi}{\partial \tau} - D \frac{\partial^2 \varphi}{\partial x^2} \right) - \varphi \frac{\partial}{\partial x} \left(\frac{\partial \varphi}{\partial \tau} - D \frac{\partial^2 \varphi}{\partial x^2} \right) = 0$$

$$\frac{\partial \varphi}{\partial x} \left(\frac{\frac{\partial \varphi}{\partial \tau} - D \left(\frac{\partial^2 \varphi}{\partial x^2} \right)}{\varphi} \right) = 0$$

$$\Rightarrow \frac{\partial \varphi}{\partial \tau} - D \left(\frac{\partial^2 \varphi}{\partial x^2} \right) = \varphi \cdot C, \quad C = \text{konst}$$

parabolická
hyperbolická

parabolická

*
-1

$$P(\vec{r}) = \frac{1}{Z_N(L)} e^{-\beta \sum_{k=1}^N \varphi(r_k)} \Theta(\vec{r}) \cdot \delta(L - \sum_{k=1}^N r_k)$$

$$g(r_1) = \int_{\mathbb{R}^{N-1}} P(\vec{r}) d(r_2, r_3, \dots, r_N) = \frac{1}{Z_N(L)} \Theta(r_1) e^{-\beta \varphi(r_1)} \int_{\mathbb{R}^{N-1}} e^{-\beta \sum_{k=2}^N \varphi(r_k)} \delta(L - r_1 - \sum_{k=2}^N r_k) d(r_2, \dots, r_N) =$$

$$= \Theta(r_1) \frac{Z_{N-1}(L-r_1)}{Z_N(L)} e^{-\beta \varphi(r_1)} \Rightarrow g(r) = \Theta(r) \frac{Z_{N-1}(L-r)}{Z_N(L)} e^{-\beta \varphi(r)}$$

$$\varphi(r) = -\ln r \Rightarrow g(r) = \Theta(r) \frac{Z_{N-1}(L-r)}{Z_N(L)} r^\beta$$

$$\mathcal{Z}[Z_N(L)] = \int_0^\infty \int_{\mathbb{R}^N} \delta(L - \sum_{k=1}^N r_k) \cdot \prod_{k=1}^N \Theta(r_k) \cdot r_k^\beta e^{-\beta r_k} d\vec{r} dL = \left| \mathcal{Z}[\delta(x - \mu)] = e^{\mu x} \right| =$$

$$= \int_{\mathbb{R}^N} \prod_{k=1}^N \Theta(r_k) r_k^\beta e^{-\beta r_k} d\vec{r} = \left(\int_0^\infty \Theta(r) \cdot r^\beta e^{-\beta r} dr \right)^N = \mathcal{Z}[\Theta(r) \cdot r^\beta] =$$

$$= \left(\frac{\Gamma(\beta+1)}{\beta^{\beta+1}} \right)^N = \frac{\Gamma^N(\beta+1)}{\beta^{N\beta+N}} \Rightarrow Z_N(L) = \mathcal{Z}^{-1} \left[\frac{\Gamma^N(\beta+1)}{\beta^{N\beta+N}} \right]$$

- aproximace v sedlovém bodě

$$\frac{d}{ds} \left(\frac{\Gamma^N(\beta+1)}{\beta^{N\beta+N}} e^{\beta x} \right) = \Gamma^N(\beta+1) \frac{(N\beta+N) \beta^{N\beta+N-1} e^{\beta x} - \beta^{N\beta+N} L e^{\beta x}}{\beta^{2N\beta+2N}} \stackrel{!}{=} 0$$

$$\beta = \frac{N(\beta+1)}{L} \triangleq \lambda \leftarrow \text{sedlový bod } \lambda$$

$$\Rightarrow Z_N(L) \doteq \frac{\Gamma^N(\beta+1)}{\lambda^{N\beta+N}} e^{\lambda L} \quad \& \quad Z_{N-1}(L-r) = \frac{\Gamma^{N-1}(\beta+1)}{\mu^{(N-1)(\beta+1)}} e^{\mu(L-r)}$$

$$\mu = \frac{(N-1)(\beta+1)}{L}$$

Pro $N=L$ a $N \approx N-1$ (tj. pro velký počet částic):

$$\lambda = \mu = \beta+1$$

$$\Rightarrow Z_N(L) = \left(\frac{\Gamma(\beta+1)}{(\beta+1)^{\beta+1}} \right)^N e^{\lambda N}$$

$$\Rightarrow g(r) = \Theta(r) \frac{(\beta+1)^{\beta+1}}{\Gamma(\beta+1)} r^\beta e^{-(\beta+1)r}$$

celkem 10 bodů. ↑

Konvergenca:

celkem 5 bodů ↘

$$\mathcal{L}[g(r)] = \frac{(B+1)^{B+1}}{P(B+1)} \frac{P(B+1)}{(D+B+1)^{B+1}} = \left(\frac{B+1}{D+B+1} \right)^{B+1} =$$

$$= \left(1 - \frac{D}{D+B+1} \right)^{B+1} \stackrel{\Delta}{=} G(D) \stackrel{\Delta}{=} G(D|B)$$

$$\lim_{B \rightarrow +\infty} G(D|B) = \lim_{B \rightarrow +\infty} \left(1 - \frac{D}{D+B+1} \right)^{B+1} = ?$$

$$\lim_{B \rightarrow \infty} (B+1) \cdot \ln \left(1 - \frac{D}{D+B+1} \right) \stackrel{L'H}{=} \lim_{B \rightarrow \infty} \frac{D+B+1}{B+1} \cdot \frac{D}{(D+B+1)^2} (B+1)^2 =$$

$$= -D$$

$$\Rightarrow \lim_{B \rightarrow +\infty} G(D|B) = e^{-D}$$

$\mathcal{L}^{-1}[e^{-D}] = \delta(r-1)$... částiu jsou uspořádané ekvidistantně, tj. jedna z o Diracův částicový systém