

SECTION I

1A Analysis II

State and prove the contraction mapping theorem.

Let $A = \{x, y, z\}$, let d be the discrete metric on A , and let d' be the metric given by: d' is symmetric and

$$d'(x, y) = 2, \quad d'(x, z) = 2, \quad d'(y, z) = 1,$$

$$d'(x, x) = d'(y, y) = d'(z, z) = 0.$$

Verify that d' is a metric, and that it is Lipschitz equivalent to d .

Define an appropriate function $f : A \rightarrow A$ such that f is a contraction in the d' metric, but not in the d metric.

2G Methods

Show that the symmetric and antisymmetric parts of a second-rank tensor are themselves tensors, and that the decomposition of a tensor into symmetric and antisymmetric parts is unique.

For the tensor A having components

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 2 & 3 \end{pmatrix},$$

find the scalar a , vector $\mathbf{p}$ and symmetric traceless tensor B such that

$$A\mathbf{x} = a\mathbf{x} + \mathbf{p} \wedge \mathbf{x} + B\mathbf{x}$$

for every vector $\mathbf{x}$.

3D Statistics

Suppose the **single** random variable X has a uniform distribution on the interval $[0, \theta]$ and it is required to estimate θ with the loss function

$$L(\theta, a) = c(\theta - a)^2,$$

where $c > 0$.

Find the posterior distribution for θ and the optimal Bayes point estimate with respect to the prior distribution with density $p(\theta) = \theta e^{-\theta}$, $\theta > 0$.

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Roman Wölfel



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