

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 α , vector \mathbf{p} and symmetric traceless tensor B such that

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

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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Ian Pickup



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Table of Contents Mathematical Tripos Past Papers Solution

1. Understanding the eBook Mathematical Tripos Past Papers Solution
 - The Rise of Digital Reading Mathematical Tripos Past Papers Solution
 - Advantages of eBooks Over Traditional Books
2. Identifying Mathematical Tripos Past Papers Solution
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Mathematical Tripos Past Papers Solution
 - User-Friendly Interface
4. Exploring eBook Recommendations from Mathematical Tripos Past Papers Solution
 - Personalized Recommendations

- Mathematical Tripos Past Papers Solution User Reviews and Ratings
- Mathematical Tripos Past Papers Solution and Bestseller Lists
- 5. Accessing Mathematical Tripos Past Papers Solution Free and Paid eBooks
 - Mathematical Tripos Past Papers Solution Public Domain eBooks
 - Mathematical Tripos Past Papers Solution eBook Subscription Services
 - Mathematical Tripos Past Papers Solution Budget-Friendly Options
- 6. Navigating Mathematical Tripos Past Papers Solution eBook Formats
 - ePub, PDF, MOBI, and More
 - Mathematical Tripos Past Papers Solution Compatibility with Devices
 - Mathematical Tripos Past Papers Solution Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Mathematical Tripos Past Papers Solution
 - Highlighting and Note-Taking Mathematical Tripos Past Papers Solution
 - Interactive Elements Mathematical Tripos Past Papers Solution
- 8. Staying Engaged with Mathematical Tripos Past Papers Solution
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Mathematical Tripos Past Papers Solution
- 9. Balancing eBooks and Physical Books Mathematical Tripos Past Papers Solution
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Mathematical Tripos Past Papers Solution
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Mathematical Tripos Past Papers Solution
 - Setting Reading Goals Mathematical Tripos Past Papers Solution
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Mathematical Tripos Past Papers Solution
 - Fact-Checking eBook Content of Mathematical Tripos Past Papers Solution

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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