

$$\mathbb{E}[a] = \frac{\sum_{i=1}^n a_i}{n}$$

$$\mathbb{E}[a^T b_1] = \mathbb{E}\left[\left(\sum_{i=1}^n a_i\right) \left(\sum_{j=1}^m b_{1,j}\right)\right] = \sum_{i=1}^n a_i \sum_{j=1}^m b_{1,j}$$

$$\mathbb{E}[a^T b_1]^2 = \mathbb{E}\left[\left(\sum_{i=1}^n a_i\right)^2 \left(\sum_{j=1}^m b_{1,j}\right)^2\right] = \sum_{i=1}^n a_i^2 \sum_{j=1}^m b_{1,j}^2$$

$$= \mathbb{E}\left[\left(a_1(\alpha) - a_1(\gamma)\right)^2 \left(a_1(\beta) - a_1(\gamma)\right)^2\right] < \frac{1}{2} \mathbb{E}\left[\left(a_1(\alpha) - a_1(\gamma)\right)^2\right]$$

$$= \mathbb{E}\left[\left(a_1(\alpha) - a_1(\gamma)\right)^2 + 2(a_1(\alpha) - a_1(\gamma))^T \Delta b_1 + \|\Delta b_1\|^2\right]$$

$$\|c + d\|^2 = \|c\|^2 + \|d\|^2 + 2c^T d$$

$$P_{n \rightarrow 1} = P(\|\mathcal{N}(\alpha) - \alpha\| \geq \|b_1\| \sqrt{n})$$

(1)

(2)

$$\rho \left((\alpha(\delta) - \alpha(\gamma))^T \Delta b_1 \right) > \frac{1}{2} \| \Delta (\alpha(\delta) - \alpha(\gamma)) \|^2$$

$$\rho \left(\frac{(\alpha(\delta) - \alpha(\gamma))^T \Delta^2 b_1}{\sqrt{2}} \right) > \frac{1}{2} \| (\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma)) \|^2$$

$$(\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma))$$

$$\geq \frac{1}{2} \| (\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma)) - (\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma)) \|^2$$

$$= \rho \left(\frac{(\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma))}{\sqrt{2}} \right) > \frac{1}{2} \| \Delta (\alpha(\delta) - \alpha(\gamma)) \|^2$$

$$= \rho \left(\frac{(\alpha(\delta) - \alpha(\gamma))^T \Delta^2 (\alpha(\delta) - \alpha(\gamma))}{\sqrt{2} \sigma^2} \right)$$

$$\alpha(\delta) = 2 \rho \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right) - \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)^T \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)$$

$$= \rho \left(\frac{2 \rho \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right) - \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)^T \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)}{\sqrt{2} \sigma} \right)$$

$$\alpha(\delta) = 2 \rho \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right) - \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)^T \left(\frac{\alpha(\delta) - \alpha(\gamma)}{\sqrt{2} \sigma} \right)$$

$$= \|x_1\|^2 (c_1(\beta) - c_1(\nu))^2 + \|x_2\|^2 (c_2(\beta) - c_2(\nu))^2 + \dots + \|x_N\|^2 (c_N(\beta) - c_N(\nu))^2$$

$$\begin{aligned} & (c_1(\beta) - c_1(\nu), \dots, c_N(\beta) - c_N(\nu))^\top \\ & \quad \left(\begin{array}{cccc} \|x_1\|^2 (c_1(\beta) - c_1(\nu)) & & & \\ & \ddots & & \\ & & \|x_N\|^2 (c_N(\beta) - c_N(\nu)) & \\ & & & \end{array} \right) \\ & = \left(\begin{array}{cccc} \|x_1\|^2 (c_1(\beta) - c_1(\nu)) & & & \\ & \ddots & & \\ & & \|x_N\|^2 (c_N(\beta) - c_N(\nu)) & \\ & & & \end{array} \right) \end{aligned}$$

(3)

$$\mathbb{E} \left(\frac{1}{2} \right) = \frac{1}{2} \int_{-\infty}^{\infty} \exp \left(- \frac{|x|^2}{2} \right) \left(c_m(\delta) - c_m(\nu) \right)^2 dx$$

independent terms

$$= \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \text{cov} \left(\mathcal{N}(0, \Sigma_i), \mathcal{N}(0, \Sigma_j) \right)$$

$$\begin{aligned} &= \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \left(\mathbb{E} \left[\left(c_m(\delta) - c_m(\nu) \right)^2 \mid \mathcal{N}(0, \Sigma_i) \right] - \mathbb{E} \left[c_m(\delta) - c_m(\nu) \mid \mathcal{N}(0, \Sigma_i) \right]^2 \right) \\ &\quad + \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \left(\mathbb{E} \left[\left(c_m(\delta) - c_m(\nu) \right)^2 \mid \mathcal{N}(0, \Sigma_j) \right] - \mathbb{E} \left[c_m(\delta) - c_m(\nu) \mid \mathcal{N}(0, \Sigma_j) \right]^2 \right) \end{aligned}$$

independent terms

$$\mathbb{E} \left[c_m(\delta) - c_m(\nu) \mid \mathcal{N}(0, \Sigma_i) \right]$$

$$= \mathbb{E} \left[\exp \left(- \frac{1}{2} \sum_{k=1}^n \sum_{l=1}^n \left(\Sigma_{ik} \delta_k - \Sigma_{il} \nu_l \right)^2 \right) \mid \mathcal{N}(0, \Sigma_i) \right]$$

$$= \int_0^\infty \exp \left(- \frac{1}{2} \sum_{k=1}^n \sum_{l=1}^n \left(\Sigma_{ik} \delta_k - \Sigma_{il} \nu_l \right)^2 \right) dt$$

$$= \int_0^\infty \exp \left[- \frac{1}{2} \left(\sum_{k=1}^n \delta_k^2 + \sum_{l=1}^n \nu_l^2 - 2 \sum_{k=1}^n \sum_{l=1}^n \Sigma_{ik} \delta_k \nu_l \right) \right] dt = \frac{1}{\sqrt{2\pi}^n} \exp \left(- \frac{1}{2} \sum_{k=1}^n \sum_{l=1}^n \left(\Sigma_{ik} \delta_k - \Sigma_{il} \nu_l \right)^2 \right)$$

$$\text{Probability} P_{\text{diff}}(t) = e^{-\frac{t}{2}}$$

\Rightarrow diff

Poisson independants.

$$S_1, \dots, S_{n+1}, \bar{\sigma}^1(\tau) = \int \bar{\sigma}^1(\tau') d\tau'$$

$$S_n = \int \dots \int \bar{\sigma}^{n-1}(\tau) = \int \bar{\sigma}^{n-1}(\tau') d\tau'$$

$$S_1, \dots, S_{n+1}, \bar{\sigma}^1(\tau) = \int \bar{\sigma}^1(\tau') d\tau'$$

\rightarrow

$$\sigma(H) = \sum_{\tau} \sigma_{\text{tot}}(\tau)$$

$$\sigma_{\text{tot}}(\tau) = \dots \sigma_{\text{tot}(N+1)} \dots \sigma_{\text{tot}(1)}$$

$$\sigma_{\text{tot}}(\tau) = \left[\sigma_1, \dots, \sigma_{n+1} \right] \rightarrow \left[\sigma_1, \dots, \sigma_{n+1} \right]$$

$$\sigma_1, \dots, \sigma_{n+1} = \dots = \sigma_{n+1} - \dots - \sigma_{n+1}$$

$$\sigma_{\text{tot}}(\tau) = \sum_{n=1}^{N+1} \sigma_n \bar{\sigma}^{(1)-n} \tau$$

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$$\sigma_{\text{tot}}(\tau) = \sum_{n=1}^{N+1} \sigma_n \bar{\sigma}^{(1)-n} \tau$$

$$b = [b_1, \dots, b_N]$$

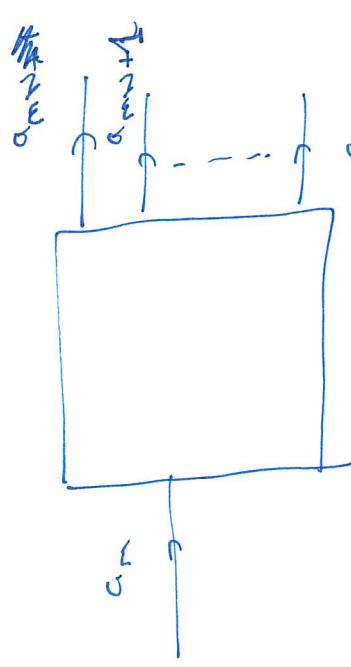
$$c = (c_1, \dots, c_N)$$

$$\sigma = \begin{pmatrix} \sigma_1 & \dots & \sigma_N \\ \vdots & \ddots & \vdots \\ \sigma_N & \dots & \sigma_1 \end{pmatrix}$$

(6)

$$\text{Zur Zeit } t \text{ ist der Zustand des Systems:}$$

$$x(t) = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$



Transfertreter (α_n) am Zeitintervall $\frac{1}{T}$

$\boxed{\text{Transfertreter } (\alpha_n) \text{ am Zeitintervall } \frac{1}{T}}$

$(\alpha_{n+1})_{n \in \mathbb{N}} = \left(\alpha_n + \frac{1}{T} \right)_{n \in \mathbb{N}}$

$\alpha_{n+1} = \alpha_n + \frac{1}{T}$

\sum

$\begin{pmatrix} \alpha_8 \\ \alpha_7 \\ \alpha_6 \\ \alpha_5 \\ \alpha_4 \\ \alpha_3 \\ \alpha_2 \\ \alpha_1 \end{pmatrix}$

$\begin{pmatrix} \alpha_8 & \alpha_7 & \alpha_6 & \alpha_5 & \alpha_4 & \alpha_3 & \alpha_2 & \alpha_1 \end{pmatrix}$

α_8	α_7	α_6	α_5	α_4	α_3	α_2	α_1
α_8	α_7	α_6	α_5	α_4	α_3	α_2	α_1
α_8	α_7	α_6	α_5	α_4	α_3	α_2	α_1
α_8	α_7	α_6	α_5	α_4	α_3	α_2	α_1
α_8	α_7	α_6	α_5	α_4	α_3	α_2	α_1

$\frac{1}{T} \left[\frac{1}{T} \left[\frac{1}{T} \left[\frac{1}{T} \right] \right] \right]$

Übertragungsfunktion $G(s) = \sum_{n=0}^{\infty} \alpha_n s^{n+1}$

Übertragungsfunktion $G(s) = \frac{1}{1 - \frac{1}{T}s}$

Übertragungsfunktion $G(s) = \frac{1}{1 - \frac{1}{T}s}$

$$0 < \gamma < 1$$

$$\left[\frac{1+\delta}{T} \right]$$

$$1 + \frac{1}{T}$$

bound provide us with good or

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$$\omega(A) = \sum_{\alpha=0}^{\infty} n_\alpha(A)$$

$$\text{bound provide us with good or} \left[\frac{(2-1)}{2} \right] \frac{1}{T}$$

$$\omega_{n-1}(A) = \sum_{\alpha=n-1} g_{n-1}(A)$$

$$(g_{m+1})_{m \in \mathbb{N}}$$

$$\text{bound provide us with good or} \left[\frac{1}{2} \right] \frac{1}{T}$$

$$\omega_1(A) = \sum_{\alpha=1}^{g_{n+1}} g_{n+1}(A)$$

$$\text{bound provide us with good or} \left[0, \frac{1}{2} \right] \frac{1}{T}$$

$$\omega_0(A) = \sum_{\alpha=0} g_0(k - \frac{k}{n+1} T)$$

$$(g_{r+1})_{r \in \mathbb{N}}$$