

6.1 a) Work out the first three cumulants $C_1, C_2,$ and C_3 .

From (6.25) $\exp\left(\sum_1^{\infty} \frac{(ik)^n}{n!} C_n\right) = \sum_0^{\infty} \frac{(ik)^n}{n!} \langle X^n \rangle$

(6.26) $e^X = 1 + X + \frac{X^2}{2} + \frac{X^3}{6} + \dots$

$e^{(ikC_1 - \frac{k^2}{2}C_2 - \frac{ik^3}{6}C_3 + \dots)} = \langle X^0 \rangle + ik\langle X^1 \rangle + \left(\frac{k^2}{2}\right)\langle X^2 \rangle - \frac{ik^3}{6}\langle X^3 \rangle + \dots$

$\rightarrow X = (ikC_1 - \frac{k^2}{2}C_2 - \frac{ik^3}{6}C_3 + \dots)$ to 6.26

$1 + X + \frac{X^2}{2} + \frac{X^3}{6} + \dots = \langle X^0 \rangle + ik\langle X^1 \rangle + \left(\frac{k^2}{2}\right)\langle X^2 \rangle - \frac{ik^3}{6}\langle X^3 \rangle + \dots$

$1 + (ikC_1 - \frac{k^2}{2}C_2 - \frac{k^3}{6}iC_3 + \dots) + \frac{1}{2}(-k^2C_1^2 - \frac{k^3}{3}iC_1C_2 + \dots) + \frac{1}{6}(-ik^3C_1^3 + \dots)$

$\therefore 1 = \langle X^0 \rangle$

$ikC_1 = ik\langle X^1 \rangle \rightarrow \boxed{C_1 = \langle X \rangle}$

$-\frac{k^2}{2}C_2 - \frac{1}{2}k^2C_1^2 = -\frac{k^2}{2}\langle X^2 \rangle \rightarrow \boxed{C_2 + C_1^2 = \langle X^2 \rangle}$

$-\frac{k^3}{6}iC_3 - \frac{k^3}{2}iC_1C_2 + \frac{1}{6}ik^3C_1^3 = -\frac{ik^3}{6}\langle X^3 \rangle$

$\boxed{C_3 + 3C_1C_2 + C_1^3 = \langle X^3 \rangle}$

$C_1 = \langle X \rangle$

$C_2 = \langle X^2 \rangle - \langle X \rangle^2$

$C_3 = \langle X^3 \rangle - 3\langle X \rangle(\langle X^2 \rangle - \langle X \rangle^2) + \langle X \rangle^3$

$= \langle X^3 \rangle - 3\langle X \rangle\langle X^2 \rangle + \langle X \rangle^3$