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# **FIZIKA, MATEMATIKA *va* INFORMATIKA**

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**2001-yildan chiqa boshlagan**

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## MUNDARIJA

## ILMIY-OMMABOP BO'LIM

|                                                                                |           |
|--------------------------------------------------------------------------------|-----------|
| <i>Sh. Allaquliyeva, Sh. Otajonov, B. Eshchanov. Suyuqlik molekulasi</i>       |           |
| <i>tebranma harakat qonuniyatlarini raman spektrida namoyon bo'lishi.....</i>  | <i>3</i>  |
| <i>A. X. Ramazonov. Atrof – muhitning radioaktiv ifloslanish omillari.....</i> | <i>10</i> |
| <i>D. T. Eshqobilova, S. S. Akbarova. “Ko‘paytmadagi tixonov topologiyasi”</i> |           |
| <i>mavzusini o‘zlashtirishda nazariy asoslarni amaliy quvvatlash .....</i>     | <i>18</i> |

## MATEMATIKA JOZIBASI

|                                                                                    |           |
|------------------------------------------------------------------------------------|-----------|
| <i>M. Barakayev, H. O‘rinov. Amaliy mazmundagi masalalar yordamida</i>             |           |
| <i>bo‘lg‘usi matematika o‘qituvchilarida kasbiy kompetentsiyalarni</i>             |           |
| <i>shakllantirish metodikasi .....</i>                                             | <i>24</i> |
| <i>T.N.Safarov. Uch o‘lchovli galiley fazosida sikldan hosil bo‘lgan sirtlarni</i> |           |
| <i>klassifikatsiyalash metodlari.....</i>                                          | <i>33</i> |

## ILG‘OR TAJRIBA VA O‘QITISH METODIKASI

|                                                                                       |           |
|---------------------------------------------------------------------------------------|-----------|
| <i>I.T.Qurbonazarov. Bo‘lajak fizika o‘qituvchilari eksperimental tayyorgarligini</i> |           |
| <i>rivojlantirishda eksperimentning ahamiyati.....</i>                                | <i>41</i> |
| <i>3. A. Наримбетова, М. Мусурмонова. Классификация геометрических</i>                |           |
| <i>задач, изучаемых в общеобразовательных школах.....</i>                             | <i>49</i> |

## OLIMPIADA VA MASALALAR YECHISH BO'LIMI

|                                     |           |
|-------------------------------------|-----------|
| <i>Masalalar va yechimlar .....</i> | <i>54</i> |
|-------------------------------------|-----------|

## TALAB, TAKLIF VA TAHLIL

|                                                                                   |            |
|-----------------------------------------------------------------------------------|------------|
| <i>B.Akhmedov. Methodology of teaching informatics in under-developed schools</i> |            |
| <i>of the tashkent region.....</i>                                                | <i>66</i>  |
| <i>G.B.Quzmanova. Ijtimoiy tarmoqlar vositasida o‘quvchilarning raqamli</i>       |            |
| <i>savodxonligi va raqamli kompetensiyalarini rivojlantirish.....</i>             | <i>75</i>  |
| <i>Б. Н. Алимов. Ал-Қарожиийнинг йиғиндиларни ҳисоблаш усули ва ундан</i>         |            |
| <i>таълим жараёнида фойдаланиш .....</i>                                          | <i>81</i>  |
| <i>E.X. Bozorov, M.A. Abdullayeva. Oliy ta'lim muassasalarida “Radiatsion</i>     |            |
| <i>himoya va xavfsizlik” fanini o‘qitishda interfaol metoddan foydalanish</i>     |            |
| <i>uslubi.....</i>                                                                | <i>89</i>  |
| <i>E.X. Bozorov, R.B.Batirova. “Yadro reaktori haqida umumiy ma'lumotlar”</i>     |            |
| <i>mavzusini o‘qitishda “Aqliy hujum” va “Klaster” metodidan foydalanish</i>      |            |
| <i>uslubi.....</i>                                                                | <i>96</i>  |
| <i>M. I. Djumayev, F. K.Kamolova. Elementar matematikani o‘qitishda kvadratik</i> |            |
| <i>funksiyaning geometrik talqini.....</i>                                        | <i>103</i> |



|                                                                                                                                                                                                 |     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| <b>Р. Қ. Маллаев.</b> Касбий фаолиятда информатика фани ривожланиши<br>ислохотнинг муҳим элементи сифатида .....                                                                                | 113 |
| <b>I.H.Khabibullayev, B.T.Murodullayev, D.O.Haqnazarova.</b> Matematik<br>modellashtirish orqali takroriy ekin ekiladigan hududlarda<br>gidrogeologiya muammolarini tizimli tahlil qilish ..... | 120 |
| <b>I.H.Khabibullayev, B.T.Murodullayev, D.O.Haqnazarova.</b> Takroriy ekin<br>ekiladigan hududlarda gidrogeologiya muammolarini hal qilishda<br>tizimli yondashuv .....                         | 128 |
| <b>I. A. Ergashyev, B. Z. Usmonov.</b> Ko'p tipli galton – vatson tarmoqlanuvchi<br>tasodifiy jarayonlari.....                                                                                  | 136 |
| <b>И.О. Шихова.</b> Синфдан ташқари машғулотларда ўқувчиларнинг<br>мантиқий тафаккурини ривожлантириши.....                                                                                     | 144 |
| <b>Н.С.Якуббоева.</b> Информатика ўқитиш усул ва воситаларини web-<br>технологиялар асосида такомиллаштириши.....                                                                               | 152 |



## KO'P TIPLI GALTON – VATSON TARMOQLANUVCHI TASODIFIY JARAYONLARI

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*Ushbu maqolada biologiya, gen muhandisligi, kimyo, atom fizikasi, virusologiya va boshqa ko'plab sohalar da o'zining amaliy hamda nazariy tadbiqlariga ega bo'lgan tarmoqlanuvchi tasodifiy jarayonlar ayrim tiplari yoritilgan. Ikki tipli galton-vatson tarmoqlanuvchi tasodifiy jarayonlari uchun yuqori vaqt momentlaridagi holatlari tavsiflangan.*

**Kalit so'zlar:** *Tarmoqlanuvchi jarayonlar, ikki tipli Galton Vatson tarmoqlanuvchi jarayoni, limit teoremlar.*

*This article describes some types of branching random processes that have practical and theoretical applications in biology, genetic engineering, chemistry, nuclear physics, virology and many other fields. Two types of Galton-Watson branching random processes at high time moments are described.*

**Key words:** *Branching processes, Two types of Galton-Watson branching processes, limit theorems.*

*В данной статье описаны некоторые типы ветвящихся случайных процессов, которые имеют практическое и теоретическое применение в биологии, генной инженерии, химии, ядерной физике, вирусологии и многих других областях. Описаны два типа ветвящихся случайных процессов Гальтона - Ватсона в большие моменты времени.*

**Ключевые слова:** *Ветвящиеся процессы, два типа ветвящихся случайных процессов Гальтона-Ватсона, предельные теоремы.*



Ko‘ptipli Galton–Watson jarayonlari XIX asr o‘rtalarida Kolmogorov, Sevastyanov va boshqa bir qator olimlar tomonidan o‘rganilgan [1]-[3].

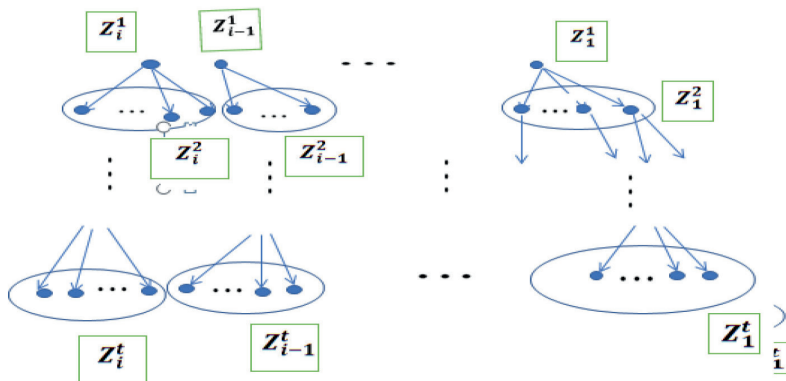
Faraz qilaylik,  $Z_t$  Sanoqli tipdagi Galton – Watson jarayonlari bo‘lsin.  $Z_t$  holatlari sanoqlita bo‘lgan Markov zanjiridir.

$$Z_t = (Z_{1t}, Z_{2t}, \dots) \quad (1)$$

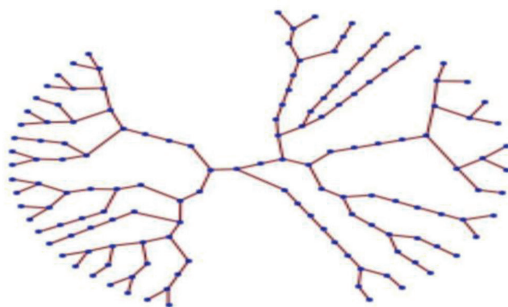
bu yerda  $Z_t$  cheksiz o‘lchovli Markov zanjirini hosil qiladi.

$Z_{it}$  i - tipdagi t-vaqt momentidagi zarralar sonini anglatadi.

Vatson jarayoni bo‘lsin.



1- chizma



2 - chizma

Bu jarayon ikta holatdan iborat bo'lib 1- holatda jarayon birinchi vaqt momentida quyidagi qonuniyatga ega bo'lsin.

$$f_1(s) = h_{01} + \frac{h_{11}s}{1 + r_1 - r_1s}$$

bu yerda  $h_{01} + h_{11} = 1, r_1 > 0$   $h_{01}$  1-holat uchun avlodlar bo'lmalik ehtimoli,  $h_{11}$  1-holatda jarayon kamida bitta avlodga ega bo'lish ehtimoli.

2- holatda jarayon birinchi vaqt momentida quyidagi qonuniyatga ega bo'lsin:

$$f_2(s) = h_{02} + \frac{h_{12}s}{1 + r_2 - r_2s}$$

bu yerda  $h_{02} + h_{12} = 1, r_2 > 0, h_{02}$  2-holat uchun avlodlar bo'lmalik ehtimoli,  $h_{12}$  2-holatda jarayon kamida bitta avlodga ega bo'lish ehtimoli.

Birinchi va ikkinchi holatda jarayon uchun birinchi vaqt momentidagi matematik kutilmalarni aniqlaymiz.

$$f_1'(1) = M_1 = (1 + r_1)h_{11}, \quad f_2'(1) = M_2 = (1 + r_2)h_{12}.$$

1-holat  $n_1$  avlod, 2-holat  $n_2$  avlodga ega bo'lsin.  $n = n_1 + n_2$  va

$$f_1^{\{n_1\}}(s) = h_{01}^{\{n_1\}} + \frac{h_{11}^{\{n_1\}}s}{1 + r_1^{\{n_1\}} - r_1^{\{n_1\}}s},$$

$$f_2^{\{n_2\}}(s) = h_{02}^{\{n_2\}} + \frac{h_{12}^{\{n_2\}}s}{1 + r_2^{\{n_2\}} - r_2^{\{n_2\}}s},$$

$$f_1^{\{n_1\}}(f_2^{\{n_2\}}(s)) = h_0^{\{n\}} + \frac{h_1^{\{n\}}s}{1 + r^{\{n\}} - r^{\{n\}}s}$$

bu yerda  $r^{\{n\}} = r_2^{\{n_2\}} + r_1^{\{n_1\}}M_2^{n_2}$

$$h_1^{\{n\}} = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_2^{\{n_2\}} - r_1^{\{n_1\}} M_2^{n_2}} \quad (2)$$

Yuqoridagilardan

$$\frac{1}{P(Z_n \neq \theta)} = \frac{1}{M_1^{n_1} M_2^{n_2}} + \frac{r_2^{\{n_2\}}}{M_1^{n_1} M_2^{n_2}} + \frac{r_1^{\{n_1\}}}{M_1^{n_1}} \quad (3)$$

bulardan

$$r_2^{\{n_2\}} + r_1^{\{n_1\}} M_2^{n_2} = r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1} \quad (4)$$

u holda (3) (3,2,8) va (4) (3,2,9) munosabatdan quyidagi munosabat o'rinli [3]:

$$P(Z_n \neq \theta) = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1}} \quad (5)$$

$Z_n$  uchun maxsus holatlarni qaraylik .

1-hol:  $M_1 > 1, M_2 > 1, n_1 \rightarrow \infty, n_2 \rightarrow \infty$

$$P(Z_n \neq \theta) = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1}} \rightarrow \frac{M_1 - 1}{r_1}$$

bundan  $P(Z_n = \theta) \rightarrow \frac{r_1 - M_1 + 1}{r_1}$

2-hol:  $M_1 < 1, M_2 < 1, n_1 \rightarrow \infty, n_2 \rightarrow \infty$



$$P(Z_n \neq \theta) = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1}} = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \frac{1}{1-M_1} + r_2 \frac{1}{1-M_2}}$$

$$\frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \frac{1}{1-M_1} + r_2 \frac{1}{1-M_2}} \approx \frac{M_1^{n_1} M_2^{n_2} (1-M_2)}{r_2}$$

u holda  $P(Z_n = \theta) \approx 1 - \frac{M_1^{n_1} M_2^{n_2} (1-M_2)}{r_2},$

$n_1 \rightarrow \infty, n_2 \rightarrow \infty \quad P(Z_n = \theta) = 1$

3-hol:  $M_1 < 1, M_2 > 1, n_1 = \text{const}, n_2 \rightarrow \infty$

$$\begin{aligned} P(Z_n \neq \theta) &= \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1}} = \\ &= \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \frac{1-M_1^{n_1}}{1-M_1} + r_2 \frac{M_2^{n_2}-1}{M_2-1}} \rightarrow \frac{M_1^{n_1}}{r_1 \frac{1-M_1^{n_1}}{1-M_1} + r_2 \frac{1}{M_2-1}} \end{aligned}$$

u holda  $P(Z_n = \theta) \rightarrow 1 - \frac{M_1^{n_1}}{r_1 \frac{1-M_1^{n_1}}{1-M_1} + r_2 \frac{1}{M_2-1}},$

$n_1 \rightarrow \infty, n_2 \rightarrow \infty \quad P(Z_n = \theta) = 1.$

4-hol:  $M_1 = 1, M_2 = 1, n_1 \rightarrow \infty, n_2 \rightarrow \infty$

$$P(Z_n \neq \theta) = \frac{M_1^{n_1} M_2^{n_2}}{1 + r_1 M_2^{n_2} \sum_{j=1}^{n_1} M_1^{j-1} + r_2 \sum_{j=1}^{n_2} M_2^{j-1}} = \frac{1}{1 + r_1 n_1 + r_2 n_2}.$$

$$\text{Agar } \frac{n_1}{n} \rightarrow \alpha, 0 < \alpha < 1 \quad \frac{1}{1 + r_1 n_1 + r_2 n_2} \rightarrow \frac{k_\alpha}{n}$$

$$k_\alpha = \frac{1}{\alpha r_1 + (1 - \alpha) r_2}$$

$$P(Z_n = \theta) \rightarrow 1 - \frac{1}{1 + r_1 n_1 + r_2 n_2}$$

$$n_1 \rightarrow \infty, n_2 \rightarrow \infty, n \rightarrow \infty \quad P(Z_n = \theta) = 1.$$

Demak bu keltirilgan tasdiqlardan quyidagi teoremani keltirishimiz mumkin.

**Teorema:** Faraz qilaylik, tasodifiy jarayon bir jinsli bo'lmagan 2 tipli kasr – chiziqli jarayon bo'lib boshlang'ich vaqtda  $Z_1$  va  $Z_2$  holatlardan iborat bo'lsin  $Z_1$  holat  $n_1$  avlodga va  $Z_2$  holat  $n_2$  avlodga ega bo'lib boshlang'ich vaqtda har bir holat turli parametrlri geometrik taqsimot bilan taqsimlangan bo'lib ushbu kasr – chiziqli hosil qiluvchi funksiyalarga ega bo'lsa

$$f_{Z_1} = \frac{(1 - q_{11})s}{1 - q_{11}s}, \quad f_{Z_2} = \frac{(1 - q_{21})s}{1 - q_{21}s}, \quad n = n_1 + n_2.$$

Bunday tasodifiy jarayon yetarlicha yuqori vaqt momentida kamida bitta avlodga ega bo'ladi.

**Isbot:** O'z navbatida  $Z_1$  holat va  $Z_2$  holatning  $n_1$  va  $n_2$  avlod-



lardagi hosil qiluvchi funksiyasini quyidagi ko‘rinishda belgilab olamiz:

$$f_{Z_1^{n_1}}(s) = f_1^{\{n_1\}} = \frac{q_{1n_1}^{\{1\}} - q_{1n_1}^{\{2\}}s}{q_{1n_1}^{\{3\}} - q_{1n_1}^{\{4\}}s},$$

$$f_{Z_2^{n_2}}(s) = f_2^{\{n_2\}} = \frac{q_{2n_2}^{\{1\}} - q_{2n_2}^{\{2\}}s}{q_{2n_2}^{\{3\}} - q_{2n_2}^{\{4\}}s}$$

$$\text{u holda } f_1^{\{n_1\}}(f_2^{\{n_2\}}(s)) = \frac{q_{1n}^{\{1\}} + q_{1n}^{\{2\}}s}{q_{1n}^{\{3\}} + q_{1n}^{\{4\}}s}.$$

Shrederning funksiyalar itteratsiyasiga doir ishlari-da keltirilgan kasr chiziqli funksiyalar t-tartibli iteratsiyalaridan foydalanilani  $q_{1n}^{\{1\}}, q_{1n}^{\{2\}}, q_{1n}^{\{3\}}, q_{1n}^{\{4\}}$  larni topish mumkin va bu jarayonning tugash ehtimolligini topaylik. Yuqoridagi (5) munosabatga ko‘ra boshlang‘ich vaqtda 2 tipli bir jinsli bo‘lmagan Galton – Vatson jarayoni  $Z_1$  va  $Z_2$  holatlari avlodlar hosil qilishi geometrik taqsimot qununiga bo‘ysunsa jarayonning tugash ehtimoli quyidagiga teng bo‘ladi:

$$P(Z_n \neq \emptyset) = \frac{\left(\frac{1}{1-q_{11}}\right)^{n_1} \left(\frac{1}{1-q_{21}}\right)^{n_2}}{1 + \left(\frac{q_{11}}{1-q_{11}}\right) \left(\frac{1}{1-q_{21}}\right)^{n_2} \sum_{j=1}^{n_1} \left(\frac{1}{1-q_{11}}\right)^{j-1} + \left(\frac{q_{21}}{1-q_{21}}\right) \sum_{j=1}^{n_2} \left(\frac{1}{1-q_{21}}\right)^{j-1}}$$

keltirilgandan tenglikdan  $\frac{1}{1-q_{11}} \geq 1, \frac{1}{1-q_{21}} \geq 1$  bo‘lganligi uchun

$$n_1 \rightarrow \infty, n_2 \rightarrow \infty \quad P(Z_n \neq \theta) \rightarrow \frac{\frac{1}{1-q_{11}} - 1}{\frac{q_{11}}{1-q_{11}}} = 1$$

$$n_1 \rightarrow \infty, n_2 \rightarrow \infty, P(Z_n = \theta) = 0.$$

Demak, bunday jarayonlar bir ehtimollik bilan tugamas ekan ya'ni bu tasodifiy jarayon yetarlicha yuqori vaqt momentida kamida bitta avlodga ega bo'lar ekan.

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