6. random variables

\[ X = \text{index of} \]
Random Variables–Intro
random variables

A random variable is a numeric function of the outcome of an experiment, not the outcome itself.\(^1\) (Technically, neither random nor a variable, but...)

Ex.

Let \( H \) be the number of Heads when 20 coins are tossed
Let \( T \) be the total of 2 dice rolls
Let \( X \) be the number of coin tosses needed to see 1st head

**Note:** even if the underlying experiment has “equally likely outcomes,” an associated random variable may not

\[
\begin{array}{|c|c|c|}
\hline
\text{Outcome} & X = \#H & P(X) \\
\hline
TT & 0 & P(X=0) = 1/4 \\
TH & 1 & \{ P(X=1) = 1/2 \} \\
HT & 1 & \} \ \\
HH & 2 & P(X=2) = 1/4 \\
\hline
\end{array}
\]
20 balls numbered 1, 2, ..., 20
Draw 3 without replacement
Let $X =$ the maximum of the numbers on those 3 balls
What is $P(X \geq 17)$

$$P(X = 20) = \binom{19}{2}/\binom{20}{3} = \frac{3}{20} = 0.150$$

$$P(X = 19) = \binom{18}{2}/\binom{20}{3} = \frac{18\cdot17/2!}{20\cdot19\cdot18/3!} \approx 0.134$$

\[\vdots\]

$$\sum_{i=17}^{20} P(X = i) \approx 0.508$$

Alternatively:

$$P(X \geq 17) = 1 - P(X < 17) = 1 - \binom{16}{3}/\binom{20}{3} \approx 0.508$$
Flip a (biased) coin repeatedly until 1\textsuperscript{st} head observed

How many flips? Let $X$ be that number.

- $P(X=1) = P(H) = p$
- $P(X=2) = P(TH) = (1-p)p$
- $P(X=3) = P(TTH) = (1-p)^2p$

... 

Check that it is a valid probability distribution:

1) $\forall i \geq 1, P\{X = i\} \geq 0$

2) $P\left(\bigcup_{i \geq 1}\{X = i\}\right) = \sum_{i \geq 1}(1-p)^{i-1}p = p\sum_{i \geq 0}(1-p)^i = p\frac{1}{1-(1-p)} = 1$
A *discrete* random variable is one taking on a *countable* number of possible values.

Ex:

X = sum of 3 dice, \(3 \leq X \leq 18, \ X \in N\)

Y = number of 1st head in seq of coin flips, \(1 \leq Y, \ Y \in N\)

Z = largest prime factor of \((1+Y)\), \(Z \in \{2, 3, 5, 7, 11, \ldots\}\)

**Definition:** If \(X\) is a discrete random variable taking on values from a countable set \(T \subseteq \mathbb{R}\), then

\[
p(a) = \begin{cases} 
P(X = a) & \text{for } a \in T \\ 0 & \text{otherwise} \end{cases}
\]

is called the *probability mass function*. Note: \(\sum_{a \in T} p(a) = 1\)
Let $X$ be the number of heads observed in $n$ coin flips

$$P(X = k) = \binom{n}{k}p^k(1 - p)^{n-k}, \text{ where } p = P(H)$$

Probability mass function ($p = \frac{1}{2}$):

\begin{align*}
\text{n = 2} \\
\text{probability mass function} \\
\begin{array}{c|c|c}
k & 0 & 1 & 2 \\
\hline
\text{probability} & 0.2 & 0.4 & 0.4 \\
\end{array}
\end{align*}

\begin{align*}
\text{n = 8} \\
\text{probability mass function} \\
\begin{array}{c|c|c|c|c|c|c|c}
k & 0 & 1 & 2 & 3 & 4 & 5 & 6 \\
\hline
\text{probability} & 0.02 & 0.03 & 0.06 & 0.14 & 0.26 & 0.22 & 0.09 \\
\end{array}
\end{align*}
The cumulative distribution function for a random variable $X$ is the function $F: \mathbb{R} \rightarrow [0,1]$ defined by

$$F(a) = P[X \leq a]$$

Ex: if $X$ has probability mass function given by:

$$p(1) = \frac{1}{4} \quad p(2) = \frac{1}{2} \quad p(3) = \frac{1}{8} \quad p(4) = \frac{1}{8}$$

$$F(a) = \begin{cases} 
0 & a < 1 \\
\frac{1}{4} & 1 \leq a < 2 \\
\frac{3}{4} & 2 \leq a < 3 \\
\frac{7}{8} & 3 \leq a < 4 \\
1 & 4 \leq a \end{cases}$$

NB: for discrete random variables, be careful about “$\leq$” vs “$<$”
Why use random variables?

A. Often we just care about numbers

If I win $1 per head when 20 coins are tossed, what is my average winnings? What is the most likely number? What is the probability that I win < $5? ...

B. It cleanly abstracts away unnecessary detail about the experiment/sample space; PMF is all we need.

<table>
<thead>
<tr>
<th>Outcome</th>
<th>x=#H</th>
<th>P(X)</th>
</tr>
</thead>
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<td>P(X=1) = 1/2</td>
</tr>
<tr>
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<td>1</td>
<td></td>
</tr>
<tr>
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<td>2</td>
<td>P(X=2) = 1/4</td>
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</tbody>
</table>

Flip 7 coins, roll 2 dice, and throw a dart; if dart landed in sector = dice roll mod #heads, then X = ...
expectation
For a discrete r.v. $X$ with p.m.f. $p(*)$, the expectation of $X$, aka expected value or mean, is

$E[X] = \sum_x x p(x)$

average of random values, weighted by their respective probabilities

For the equally-likely outcomes case, this is just the average of the possible random values of $X$

For unequally-likely outcomes, it is again the average of the possible random values of $X$, weighted by their respective probabilities

Ex 1: Let $X = \text{value seen rolling a fair die}$ $p(1), p(2), \ldots, p(6) = \frac{1}{6}$

$E[X] = \sum_{i=1}^{6} ip(i) = \frac{1}{6} (1 + 2 + \cdots + 6) = \frac{21}{6} = 3.5$

Ex 2: Coin flip; $X = +1$ if H (win $\$1), -1 if T (lose $\$1)$

$E[X] = (+1)\cdot p(+1) + (-1)\cdot p(-1) = 1\cdot(1/2) +(-1)\cdot(1/2) = 0$
For a discrete r.v. $X$ with p.m.f. $p(\cdot)$, the expectation of $X$, aka expected value or mean, is

$$E[X] = \sum_x xp(x)$$

Another view: A 2-person gambling game. If $X$ is how much you win playing the game once, how much would you expect to win, on average, per game, when repeatedly playing?

Ex 1: Let $X =$ value seen rolling a fair die $\ p(1), p(2), \ldots, p(6) = 1/6$
If you win $X$ dollars for that roll, how much do you expect to win?

$$E[X] = \sum_{i=1}^{6} ip(i) = \frac{1}{6} (1 + 2 + \cdots + 6) = \frac{21}{6} = 3.5$$

Ex 2: Coin flip; $X = +1$ if H (win $\$1), -1 if T (lose $\$1)

$$E[X] = (+1)\cdot p(+1) + (-1)\cdot p(-1) = 1\cdot(1/2) +(-1)\cdot(1/2) = 0$$

“a fair game”: in repeated play you expect to win as much as you lose. Long term net gain/loss = 0.
For a discrete r.v. \( X \) with p.m.f. \( p(*) \), the \textit{expectation of} \( X \), aka \textit{expected value} or \textit{mean}, is

\[
E[X] = \Sigma_x x p(x)
\]

A third view: \( E[X] \) is the “balance point” or “center of mass” of the probability mass function

Ex: Let \( X = \) number of heads seen when flipping 10 coins

\begin{align*}
\text{Binomial} & \quad n = 10 \\
p & = 0.5 \\
E[X] & = 5
\end{align*}

\begin{align*}
\text{Binomial} & \quad n = 10 \\
p & = 0.271828 \\
E[X] & = 2.71828
\end{align*}
Let $X$ be the number of flips up to & including $1^{st}$ head observed in repeated flips of a biased coin. If I pay you $1 per flip, how much money would you expect to make?

\[
P(H) = p; \quad P(T) = 1 - p = q
\]

\[
p(i) = pq^{i-1} \quad \text{PMF}
\]

\[
E[X] = \sum_{i \geq 1} ip(i) = \sum_{i \geq 1} ipq^{i-1} = p \sum_{i \geq 1} iq^{i-1} \quad (*)
\]

A calculus trick:

\[
\sum_{i \geq 1} iy^{i-1} = \sum_{i \geq 1} \frac{d}{dy} y^i = \sum_{i \geq 0} \frac{d}{dy} y^i = \frac{d}{dy} \sum_{i \geq 0} y^i = \frac{d}{dy} \frac{1}{1-y} = \frac{1}{(1-y)^2}
\]

So (*) becomes:

\[
E[X] = p \sum_{i \geq 1} iq^{i-1} = \frac{p}{(1-q)^2} = \frac{p}{p^2} = \frac{1}{p}
\]

E.g.:

- $p=1/2$; on average head every $2^{nd}$ flip
- $p=1/10$; on average, head every $10^{th}$ flip.

How much would you pay to play?
Let $X$ be the number of heads observed in $n$ repeated flips of a biased coin. If I pay you $1 per head, how much money would you expect to make?

E.g.:

$p = 1/2$; on average, $n/2$ heads

$p = 1/10$; on average, $n/10$ heads

How much would you pay to play?

$$E[X] = \sum_{i=0}^{n} i \binom{n}{i} p^i (1 - p)^{n-i}$$

$$= \sum_{i=1}^{n} \binom{n}{i} p^i (1 - p)^{n-i}$$

$$= \sum_{i=1}^{n} n \binom{n-1}{i-1} p^i (1 - p)^{n-i}$$

$$= np \sum_{i=1}^{n} \binom{n-1}{i-1} p^{i-1} (1 - p)^{n-i}$$

$$= np \sum_{j=0}^{n-1} \binom{n-1}{j} p^j (1 - p)^{n-1-j}$$

$$= np(p + (1 - p))^{n-1} = np$$

(compare to slide 26, slide 59)
Calculating $E[g(X)]$:

$Y = g(X)$ is a new r.v. Calculate $P[Y=j]$, then apply defn:

$X = \text{sum of 2 dice rolls}$

$Y = g(X) = X \mod 5$

<table>
<thead>
<tr>
<th>$i$</th>
<th>$p(i) = P[X=i]$</th>
<th>$i \cdot p(i)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>1/36</td>
<td>2/36</td>
</tr>
<tr>
<td>3</td>
<td>2/36</td>
<td>6/36</td>
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<tr>
<td>4</td>
<td>3/36</td>
<td>12/36</td>
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<tr>
<td>5</td>
<td>4/36</td>
<td>20/36</td>
</tr>
<tr>
<td>6</td>
<td>5/36</td>
<td>30/36</td>
</tr>
<tr>
<td>7</td>
<td>6/36</td>
<td>42/36</td>
</tr>
<tr>
<td>8</td>
<td>5/36</td>
<td>40/36</td>
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<tr>
<td>9</td>
<td>4/36</td>
<td>36/36</td>
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<td>10</td>
<td>3/36</td>
<td>30/36</td>
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<tr>
<td>11</td>
<td>2/36</td>
<td>22/36</td>
</tr>
<tr>
<td>12</td>
<td>1/36</td>
<td>12/36</td>
</tr>
</tbody>
</table>

$E[X] = \sum_i i \cdot p(i) = \frac{252}{36} = 7$

$Y = g(X) = X \mod 5$

<table>
<thead>
<tr>
<th>$j$</th>
<th>$q(j) = P[Y=j]$</th>
<th>$j \cdot q(j)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>4/36 + 3/36 = 7/36</td>
<td>0/36</td>
</tr>
<tr>
<td>1</td>
<td>5/36 + 2/36 = 7/36</td>
<td>7/36</td>
</tr>
<tr>
<td>2</td>
<td>1/36 + 6/36 + 1/36 = 8/36</td>
<td>16/36</td>
</tr>
<tr>
<td>3</td>
<td>2/36 + 5/36 = 7/36</td>
<td>21/36</td>
</tr>
<tr>
<td>4</td>
<td>3/36 + 4/36 = 7/36</td>
<td>28/36</td>
</tr>
</tbody>
</table>

$E[Y] = \sum_j j \cdot q(j) = \frac{72}{36} = 2$
Calculating $E[g(X)]$: Another way – *add in a different order*, using $P[X=...]$ instead of calculating $P[Y=...]$

$X = \text{sum of 2 dice rolls}$

<table>
<thead>
<tr>
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<th>$g(i) \cdot p(i)$</th>
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<tr>
<td>2</td>
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</tr>
<tr>
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<td>2/36</td>
<td>6/36</td>
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<tr>
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<td>0/36</td>
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<tr>
<td>6</td>
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</tr>
<tr>
<td>7</td>
<td>6/36</td>
<td>12/36</td>
</tr>
<tr>
<td>8</td>
<td>5/36</td>
<td>15/36</td>
</tr>
<tr>
<td>9</td>
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<td>16/36</td>
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<tr>
<td>10</td>
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<tr>
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<td>2/36</td>
</tr>
<tr>
<td>12</td>
<td>1/36</td>
<td>2/36</td>
</tr>
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$Y = g(X) = X \mod 5$

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<th>$j \cdot q(j)$</th>
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<td>0</td>
<td>4/36+3/36 = 7/36</td>
<td>0/36</td>
</tr>
<tr>
<td>1</td>
<td>5/36+2/36 = 7/36</td>
<td>7/36</td>
</tr>
<tr>
<td>2</td>
<td>1/36+6/36+1/36 = 8/36</td>
<td>16/36</td>
</tr>
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</tr>
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<td>3/36+4/36 = 7/36</td>
<td>28/36</td>
</tr>
</tbody>
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$E[Y] = \Sigma j \cdot q(j) = \frac{72}{36} = 2$

$E[g(X)] = \Sigma_i g(i) \cdot p(i) = \frac{72}{36} = 2$
Above example is not a fluke!

**Theorem:** if $Y = g(X)$, then $E[Y] = \sum_i g(x_i)p(x_i)$, where $x_i, i = 1, 2, \ldots$ are all possible values of $X$.

**Proof:** Let $y_j, j = 1, 2, \ldots$ be all possible values of $Y$.

Note that $S_j = \{ x_i \mid g(x_i) = y_j \}$ is a partition of the domain of $g$. 

$$
\sum_i g(x_i)p(x_i) = \sum_j \sum_{i: \text{g}(x_i) = y_j} g(x_i)p(x_i)
\hspace{1cm} = \sum_j \sum_{i: \text{g}(x_i) = y_j} y_j p(x_i)
\hspace{1cm} = \sum_j y_j \sum_{i: \text{g}(x_i) = y_j} p(x_i)
\hspace{1cm} = \sum_j y_j P\{g(X) = y_j\}
\hspace{1cm} = E[g(X)]
$$
Above \(E[X \mod 5] = (E[X]) \mod 5\)

Is that a Law or a Coincidence?

Try \(X \mod 2, X \mod 3, X \mod 4, \ldots\)
properties of expectation

A & B each bet $1, then flip 2 coins:

<table>
<thead>
<tr>
<th></th>
<th>HH</th>
<th>HT</th>
<th>TH</th>
<th>TT</th>
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<tbody>
<tr>
<td>A wins</td>
<td>$2</td>
<td>Each takes back</td>
<td>$1</td>
<td>B wins</td>
</tr>
</tbody>
</table>

Let $X$ be A’s net gain: +1, 0, -1, resp.:

| $X$ | P($X = +1$) = 1/4 | P($X = 0$) = 1/2 | P($X = -1$) = 1/4 |

What is $E[X]$?

$$E[X] = 1 \cdot \frac{1}{4} + 0 \cdot \frac{1}{2} + (-1) \cdot \frac{1}{4} = 0$$

What is $E[X^2]$?

$$E[X^2] = 1^2 \cdot \frac{1}{4} + 0^2 \cdot \frac{1}{2} + (-1)^2 \cdot \frac{1}{4} = \frac{1}{2}$$

Big Deal Note: $E[X^2] \neq (E[X])^2$
properties of expectation

Linearity of expectation, I

For any constants \(a, b\): \(E[aX + b] = aE[X] + b\)

Proof:

\[
E[aX + b] = \sum_x (ax + b) \cdot p(x)
\]
\[
= a \sum_x xp(x) + b \sum_x p(x)
\]
\[
= aE[X] + b
\]
properties of expectation—example

A & B each bet $1, then flip 2 coins:

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Let $X = A$’s net gain: +1, 0, -1, resp.:

- $P(X = +1) = 1/4$
- $P(X = 0) = 1/2$
- $P(X = -1) = 1/4$

What is $E[X]$?

$$E[X] = 1\cdot1/4 + 0\cdot1/2 + (-1)\cdot1/4 = 0$$

What is $E[X^2]$?

$$E[X^2] = 1^2\cdot1/4 + 0^2\cdot1/2 + (-1)^2\cdot1/4 = 1/2$$

What is $E[2X+1]$?

$$E[2X+1] = 2E[X] + 1 = 2\cdot0 + 1 = 1$$

From slide 20
Example:
Caezzo’s Palace Casino offers the following game: They flip a biased coin \((P(\text{Heads}) = 0.10)\) until the first Head comes up. “You’re on a hot streak now! The more Tails the more you win!” Let \(X\) be the number of flips up to \& including 1\(^{st}\) head. They will pay you $2 per flip, i.e., \(2X\) dollars. They charge you $25 to play.

Q: Is it a fair game? On average, how much would you expect to win/lose per game, if you play it repeatedly?

A: Not fair. Your net winnings per game is \(2X - 25\), and

\[
E[2X - 25] = 2E[X] - 25 = 2(1/0.10) - 25 = -5,
\]

i.e., you lose $5 per game on average.
Linearity, II

Let $X$ and $Y$ be two random variables derived from outcomes of a single experiment. Then

$$E[X+Y] = E[X] + E[Y]$$

True even if $X, Y$ dependent

Proof: Assume the sample space $S$ is countable. (The result is also true for uncountable $S$.) Let $X(s), Y(s)$ be the values of these r.v.’s for outcome $s \in S$.

Claim: $E[X] = \sum_{s \in S} X(s) \cdot p(s)$

Proof: similar to that for “expectation of a function of an r.v.,” i.e., the events “$X=x$” partition $S$, so sum above can be rearranged to match the definition of $E[X] = \sum_x x \cdot P(X = x)$

Then:

$$E[X+Y] = \sum_{s \in S} (X[s] + Y[s]) \cdot p(s)$$

$$= \sum_{s \in S} X[s] \cdot p(s) + \sum_{s \in S} Y[s] \cdot p(s) = E[X] + E[Y]$$
properties of expectation-example

A & B each bet $1, then flip 2 coins:  

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<td></td>
<td></td>
</tr>
<tr>
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<td>B wins $2</td>
<td></td>
</tr>
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Let \( X \) = A’s net gain: +1, 0, -1, resp.:  

\[
P(X = +1) = 1/4 \\
P(X = 0) = 1/2 \\
P(X = -1) = 1/4
\]

What is \( E[X] \)?  

\[
E[X] = 1 \cdot 1/4 + 0 \cdot 1/2 + (-1) \cdot 1/4 = 0
\]

What is \( E[X^2] \)?  

\[
E[X^2] = 1^2 \cdot 1/4 + 0^2 \cdot 1/2 + (-1)^2 \cdot 1/4 = 1/2
\]

What is \( E[X^2 + 2X + 1] \)?  

\[
E[X^2 + 2X + 1] = E[X^2] + 2E[X] + 1 = 1/2 + 2 \cdot 0 + 1 = 1.5
\]

Intuitively, not independent
Example

$X = \# \text{ of heads in one coin flip, where } P(X=1) = p.$

What is $E(X)$?

$E[X] = 1 \cdot p + 0 \cdot (1-p) = p$ \hspace{1cm} \$\text{defn of } E[ \]$ 

Let $X_i, \ 1 \leq i \leq n,$ be $\# \text{ of H in flip of coin with } P(X_i=1) = p_i$

What is the expected number of heads when all are flipped?

$E[\Sigma_i X_i] = \Sigma_i E[X_i] = \Sigma_i p_i$

Special case: $p_1 = p_2 = \ldots = p$ :

$E[\# \text{ of heads in } n \text{ flips}] = pn$ \hspace{1cm} \$\text{Compare to slide 15}$
properties of expectation

Note:

Linearity is special!

It is \textit{not} true in general that

\[
\begin{align*}
\mathbb{E}[X \cdot Y] &= \mathbb{E}[X] \cdot \mathbb{E}[Y] \
\mathbb{E}[X^2] &= \mathbb{E}[X]^2 \
\mathbb{E}[X/Y] &= \mathbb{E}[X] / \mathbb{E}[Y] \
\mathbb{E}[\text{asinh}(X)] &= \text{asinh} (\mathbb{E}[X])
\end{align*}
\]

\textit{← counterexample above}
variance
Alice & Bob are gambling (again). $X = Alice’s$ gain per flip:

$$X = \begin{cases} +1 & \text{if Heads} \\ -1 & \text{if Tails} \end{cases}$$

$E[X] = 0$

... Time passes ...

Alice (yawning) says “let’s raise the stakes”

$$Y = \begin{cases} +1000 & \text{if Heads} \\ -1000 & \text{if Tails} \end{cases}$$

$E[Y] = 0$, as before.

Are you (Bob) equally happy to play the new game?
E[X] measures the “average” or “central tendency” of X. What about its variability? E.g., is X usually near average, or far above/below it?

If E[X] = µ, then E[|X-µ|] seems like a natural quantity to look at: how much do we expect (on average) X to deviate from its average.

Unfortunately, it’s a bit inconvenient mathematically; following is nicer/easier/much more common.
Definitions

The variance of a random variable $X$ with mean $E[X] = \mu$ is

$$\text{Var}[X] = E[(X-\mu)^2],$$

often denoted $\sigma^2$.

The standard deviation of $X$ is

$$\sigma = \sqrt{\text{Var}[X]}$$
what does variance tell us?

The variance of a random variable $X$ with mean $E[X] = \mu$ is $\text{Var}[X] = E[(X-\mu)^2]$, often denoted $\sigma^2$.

I: Square always $\geq 0$, and exaggerated as $X$ moves away from $\mu$, so $\text{Var}[X]$ emphasizes deviation from the mean.

II: Numbers vary a lot depending on exact distribution of $X$, but it is common that $X$ is within $\mu \pm \sigma \sim 66\%$ of the time, and within $\mu \pm 2\sigma \sim 95\%$ of the time.

(We’ll see the reasons for this soon.)
$\mu = \mathbb{E}[X]$ is about location; $\sigma = \sqrt{\text{Var}(X)}$ is about spread

Blue arrows denote the interval $\mu \pm \sigma$
(and note $\sigma$ bigger in absolute terms in second ex., but smaller as a proportion of $\mu$ or max.)
Alice & Bob are gambling (again). $X = Alice's$ gain per flip:

$$X = \begin{cases} 
+1 & \text{if Heads} \\
-1 & \text{if Tails}
\end{cases}$$

$E[X] = 0$ \hfill $\text{Var}[X] = 1$

\ldots Time passes \ldots

Alice (yawning) says “let’s raise the stakes”

$$Y = \begin{cases} 
+1000 & \text{if Heads} \\
-1000 & \text{if Tails}
\end{cases}$$

$E[Y] = 0$, as before. \hfill $\text{Var}[Y] = 1,000,000$

Are you (Bob) equally happy to play the new game?
Two games:
   a) flip 1 coin, win \( Y = \$100 \) if heads, \( \$-100 \) if tails
   b) flip 100 coins, win \( Z = (\#(\text{heads}) - \#(\text{tails})) \) dollars
Same expectation in both: \( E[Y] = E[Z] = 0 \)
Same extremes in both: max gain = \$100; max loss = \$100

But \textit{variability} is very different:
more variance examples

\[ X_1 = \text{sum of 2 fair dice, minus 7} \]

\[ X_2 = \text{fair 11-sided die labeled -5, ..., 5} \]

\[ X_3 = Y \cdot 6 \cdot \text{signum}(Y), \text{where } Y \text{ is the difference of 2 fair dice, given no doubles} \]

\[ X_4 = X_3 \text{ when 3 pairs of dice all give same } X_3 \]

\[ \sigma^2 = 5.83 \]

\[ \sigma^2 = 10 \]

\[ \sigma^2 = 15 \]

\[ \sigma^2 = 19.7 \]

NB: Wow, kinda complex; see slide 9
properties of variance

\[ \text{Var}(X) = E[X^2] - (E[X])^2 \]

\[
\begin{align*}
\text{Var}(X) &= E[(X - \mu)^2] \\
&= E[X^2 - 2\mu X + \mu^2] \\
&= E[X^2] - 2\mu E[X] + \mu^2 \\
&= E[X^2] - 2\mu^2 + \mu^2 \\
&= E[X^2] - \mu^2 \\
&= E[X^2] - (E[X])^2
\end{align*}
\]
properties of variance

Example:

What is $\text{Var}[X]$ when $X$ is outcome of one fair die?

$$E[X^2] = 1^2 \left( \frac{1}{6} \right) + 2^2 \left( \frac{1}{6} \right) + 3^2 \left( \frac{1}{6} \right) + 4^2 \left( \frac{1}{6} \right) + 5^2 \left( \frac{1}{6} \right) + 6^2 \left( \frac{1}{6} \right)$$

$$= \left( \frac{1}{6} \right) (91)$$

$E[X] = 7/2$, so

$$\text{Var}(X) = \frac{91}{6} - \left( \frac{7}{2} \right)^2 = \frac{35}{12}$$
properties of variance

$$\text{Var}[aX + b] = a^2 \text{Var}[X]$$

$$\text{Var}(aX + b) = E[(aX + b - a\mu - b)^2]$$
$$= E[a^2(X - \mu)^2]$$
$$= a^2 E[(X - \mu)^2]$$
$$= a^2 \text{Var}(X)$$

Ex:

$$X = \begin{cases} 
+1 & \text{if Heads} \\
-1 & \text{if Tails} 
\end{cases}$$

$$E[X] = 0$$
$$\text{Var}[X] = 1$$

$$Y = 1000 \times X$$

$$E[Y] = E[1000 \times X] = 1000 E[X] = 0$$
$$\text{Var}[Y] = \text{Var}[10^3 \times X] = 10^6 \text{Var}[X] = 10^6$$

NOT linear; insensitive to location (b), quadratic in scale (a)
In general:

\[ \text{Var}[X+Y] \neq \text{Var}[X] + \text{Var}[Y] \]

Ex 1:

Let \( X = \pm 1 \) based on 1 coin flip

As shown above, \( E[X] = 0, \text{Var}[X] = 1 \)

Let \( Y = -X \); then \( \text{Var}[Y] = (-1)^2 \text{Var}[X] = 1 \)

But \( X+Y = 0 \), always, so \( \text{Var}[X+Y] = 0 \)

Ex 2:

As another example, \( \text{is \, Var}[X+X] = 2\text{Var}[X]? \)
independence and joint distributions
r.v.s and independence

**Defn:** Random variable $X$ and event $E$ are independent if event $E$ is independent of event $\{X=x\}$ (for all fixed $x$), i.e.
\[
\forall x \ P(\{X = x\} \& E) = P(\{X=x\}) \cdot P(E)
\]

**Defn:** Two random variables $X$ and $Y$ are independent if the events $\{X=x\}$ and $\{Y=y\}$ are independent (for all fixed $x$, $y$), i.e.
\[
\forall x, y \ P(\{X = x\} \& \{Y=y\}) = P(\{X=x\}) \cdot P(\{Y=y\})
\]

Intuition as before: knowing $X$ doesn’t help you guess $Y$ or $E$ and vice versa.
Random variable $X$ and event $E$ are independent if

$$\forall x \ P(\{X = x\} \ & \ E) = P(\{X=x\}) \cdot P(E)$$

Ex 1: Roll a fair die to obtain a random number $1 \leq X \leq 6$, then flip a fair coin $X$ times. Let $E$ be the event that the number of heads is even.

- $P(\{X=x\}) = 1/6$ for any $1 \leq x \leq 6$,
- $P(E) = 1/2$
- $P(\{X=x\} \ & \ E) = 1/12$, so they are independent

Ex 2: as above, and let $F$ be the event that the total number of heads $= 6$.

- $P(F) = 2^{-6}/6 > 0$, and considering, say, $X=4$, we have $P(X=4) = 1/6 > 0$ (as above), but $P(\{X=4\} \ & \ F) = 0$, since you can’t see 6 heads in 4 flips.
So $X$ & $F$ are dependent. (Knowing that $X$ is $<6$ renders $F$ impossible; knowing that $F$ happened means $X$ must be 6.)
Two random variables $X$ and $Y$ are independent if the events \{X=x\} and \{Y=y\} are independent (for any $x, y$), i.e.

$$\forall x, y \ P(\{X = x\} \land \{Y=y\}) = P(\{X=x\}) \cdot P(\{Y=y\})$$

Ex: Let $X$ be number of heads in first $n$ of $2n$ coin flips, $Y$ be number in the last $n$ flips, and let $Z$ be the total. $X$ and $Y$ are independent:

$$P(X = j) = \binom{n}{j} 2^{-n}$$

$$P(Y = k) = \binom{n}{k} 2^{-n}$$

$$P(X = j \land Y = k) = \binom{n}{j} \binom{n}{k} 2^{-2n} = P(X = j)P(Y = k)$$

But $X$ and $Z$ are not independent, since, e.g., knowing that $X = 0$ precludes $Z > n$. E.g., $P(X = 0)$ and $P(Z = n+1)$ are both positive, but $P(X = 0 \land Z = n+1) = 0$. 
Independence simplifies some $E[\ ]$ and $\text{Var}[\ ]$ calculations.

(Jump to slide 60)
Often, several random variables are *simultaneously* observed

- $X = \text{height and } Y = \text{weight}$
- $X = \text{cholesterol and } Y = \text{blood pressure}$
- $X_1, X_2, X_3 = \text{work loads on servers A, B, C}$

**Joint** probability mass function:

$$f_{XY}(x, y) = P\{X = x \text{ and } Y = y\}$$

**Joint** cumulative distribution function:

$$F_{XY}(x, y) = P\{X \leq x \text{ and } Y \leq y\}$$
### Two joint PMFs

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- \( P(W = Z) = 3 \times \frac{2}{24} = \frac{6}{24} \)
- \( P(X = Y) = \frac{4 + 3 + 2}{24} = \frac{9}{24} \)

Can look at arbitrary relationships among variables this way.
sampling from a joint distribution

Top row: independent variables

Bottom row: dependent variables (a simple linear dependence)

- var(x)=1, var(y)=1, cov=0, n=1000
- var(x)=1, var(y)=3, cov=0, n=1000
- var(x)=1, var(y)=3, cov=0, n=100

- var(x)=1, var(y)=3, cov=0.8, n=1000
- var(x)=1, var(y)=3, cov=1.5, n=1000
- var(x)=1, var(y)=3, cov=1.7, n=1000
another example

Flip n fair coins

\[X = \text{#Heads seen in first } n/2+k\]

\[Y = \text{#Heads seen in last } n/2+k\]
Two joint PMFs

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Marginal PMF of one r.v.: sum over the other (Law of total probability)

\[ f_{y}(y) = \sum_{x} f_{xy}(x,y) \]
\[ f_{x}(x) = \sum_{y} f_{xy}(x,y) \]

**Question:** Are W & Z independent? Are X & Y independent?
Repeating the Definition: Two random variables $X$ and $Y$ are independent if the events $\{X=x\}$ and $\{Y=y\}$ are independent (for any fixed $x, y$), i.e.

$$\forall x, y \ P(\{X = x\} \cap \{Y = y\}) = P(\{X=x\}) \cdot P(\{Y=y\})$$

Equivalent Definition: Two random variables $X$ and $Y$ are independent if their joint probability mass function is the product of their marginal distributions, i.e.

$$\forall x, y \ f_{X,Y}(x,y) = f_X(x) \cdot f_Y(y)$$

Exercise: Show that this is also true of their cumulative distribution functions
**expectation of a function of 2 r.v.’s**

A function $g(X, Y)$ defines a new random variable.

Its expectation is:

$$E[g(X, Y)] = \sum_x \sum_y g(x, y) f_{XY}(x, y)$$

Expectation is linear. E.g., if $g$ is linear:

$$E[g(X, Y)] = E[a \cdot X + b \cdot Y + c] = a \cdot E[X] + b \cdot E[Y] + c$$

**Example:**

$$g(X,Y) = 2X - Y$$

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<th>$X$</th>
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<tr>
<td>4</td>
<td>7/24</td>
<td>0</td>
<td>5</td>
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</tbody>
</table>

$$E[g(X,Y)] = 72/24 = 3$$

$$E[g(X,Y)] = 2 \cdot E[X] - E[Y]$$

$$= 2 \cdot 2.5 - 2 = 3$$

recall both marginals are uniform
a zoo of (discrete) random variables
discrete uniform random variables

A discrete random variable $X$ equally likely to take any (integer) value between integers $a$ and $b$, inclusive, is uniform.

Notation: $X \sim \text{Unif}(a,b)$

Probability: $P(X = i) = \frac{1}{b - a + 1}$

Mean, Variance: $E[X] = \frac{a + b}{2}$, $\text{Var}[X] = \frac{(b - a)(b - a + 2)}{12}$

Example: value shown on one roll of a fair die is Unif(1,6):

$P(X=i) = 1/6$

$E[X] = 7/2$

$\text{Var}[X] = 35/12$
Bernoulli random variables

An experiment results in “Success” or “Failure”

- $X$ is a random indicator variable ($1 = \text{success}, 0 = \text{failure}$)
  - $P(X=1) = p$ and $P(X=0) = 1-p$
- $X$ is called a Bernoulli random variable: $X \sim \text{Ber}(p)$

- $E[X] = E[X^2] = p$
- $\text{Var}(X) = E[X^2] - (E[X])^2 = p - p^2 = p(1-p)$

Examples:
- coin flip
- random binary digit
- whether a disk drive crashed

Jacob (aka James, Jacques)
Bernoulli, 1654 – 1705
Consider $n$ independent random variables $Y_i \sim \text{Ber}(p)$

$X = \sum_i Y_i$ is the number of successes in $n$ trials

$X$ is a Binomial random variable: $X \sim \text{Bin}(n, p)$

$$P(X = i) = \binom{n}{i} p^i (1 - p)^{n-i} \quad i = 0, 1, \ldots, n$$

N.B., by Binomial theorem, $\sum_{i=0}^{n} P(X = i) = 1$

Examples

- # of heads in $n$ coin flips
- # of 1’s in a randomly generated length $n$ bit string
- # of disk drive crashes in a 1000 computer cluster

$\mathbb{E}[X] = pn$

$\text{Var}(X) = p(1-p)n$ ← (proof below, twice)
PMF for $X \sim \text{Bin}(10, 0.5)$

PMF for $X \sim \text{Bin}(10, 0.25)$
binomial pmfs

PMF for $X \sim \text{Bin}(30, 0.5)$

PMF for $X \sim \text{Bin}(30, 0.1)$
mean and variance of the binomial (I)

\[
E[X^k] = \sum_{i=0}^{n} i^k \binom{n}{i} p^i (1 - p)^{n-i}
\]

\[
= \sum_{i=1}^{n} i^k \binom{n}{i} p^i (1 - p)^{n-i}
\]

\[
= np \sum_{i=1}^{n} i^{k-1} \binom{n-1}{i-1} p^{i-1} (1 - p)^{n-i}
\]

\[
= np \sum_{j=0}^{n-1} (j+1)^{k-1} \binom{n-1}{j} p^j (1 - p)^{n-1-j}
\]

\[
= npE[(Y + 1)^{k-1}]
\]

\[
k = 1 \text{ gives: } E[X] = np\quad \text{; } k = 2 \text{ gives: } E[X^2] = np((n - 1)p + 1)
\]

\[
Var[X] = E[X^2] - (E[X])^2
\]

\[
= np((n - 1)p + 1) - (np)^2
\]

\[
= np(1 - p)
\]
Theorem: If $X$ & $Y$ are independent, then $E[X \cdot Y] = E[X] \cdot E[Y]$.

Proof:

Let $x_i, y_i, i = 1, 2, \ldots$ be the possible values of $X, Y$.

\[
E[X \cdot Y] = \sum_i \sum_j x_i \cdot y_j \cdot P(X = x_i \land Y = y_j)
\]

\[
= \sum_i \sum_j x_i \cdot y_j \cdot P(X = x_i) \cdot P(Y = y_j)
\]

\[
= \sum_i x_i \cdot P(X = x_i) \cdot \left( \sum_j y_j \cdot P(Y = y_j) \right)
\]

\[
= E[X] \cdot E[Y]
\]

Note: NOT true in general; see earlier example $E[X^2] \neq E[X]^2$.
variance of independent r.v.s is additive

(Bienaymé, 1853)

Theorem: If $X$ & $Y$ are independent, (any dist, not just binomial) then variance is additive: $\text{Var}[X+Y] = \text{Var}[X] + \text{Var}[Y]$

Proof: Let $\hat{X} = X - E[X]$ \hspace{1cm} $\hat{Y} = Y - E[Y]$

$E[\hat{X}] = 0 \hspace{1cm} E[\hat{Y}] = 0$

$\text{Var}[\hat{X}] = \text{Var}[X] \hspace{1cm} \text{Var}[\hat{Y}] = \text{Var}[Y]$

$\text{Var}[X + Y] = \text{Var}[\hat{X} + \hat{Y}]$

$= E[(\hat{X} + \hat{Y})^2] - (E[\hat{X} + \hat{Y}])^2$

$= E[\hat{X}^2 + 2\hat{X}\hat{Y} + \hat{Y}^2] - 0$

$= E[\hat{X}^2] + 2E[\hat{X}\hat{Y}] + E[\hat{Y}^2]$

$= \text{Var}[\hat{X}] + 0 + \text{Var}[\hat{Y}]$

$= \text{Var}[X] + \text{Var}[Y]$
Theorem: If X & Y are independent, (any dist, not just binomial) then
\[ \text{Var}[X+Y] = \text{Var}[X] + \text{Var}[Y] \]

Alternate Proof:

\[
\begin{align*}
\text{Var}[X + Y] &= E[(X + Y)^2] - (E[X + Y])^2 \\
&= E[X^2 + 2XY + Y^2] - (E[X] + E[Y])^2 \\
&= E[X^2] - (E[X])^2 + E[Y^2] - (E[Y])^2 + 2(E[XY] - E[X]E[Y]) \\
&= \text{Var}[X] + \text{Var}[Y] + 2(E[X]E[Y] - E[X]E[Y]) \\
&= \text{Var}[X] + \text{Var}[Y]
\end{align*}
\]

FYI, the quantity \(E[XY] - E[X]E[Y]\) is called the covariance of X,Y. As shown, it is 0 if X,Y are independent; if not zero it is a useful measure of their degree of dependence.
mean, variance of the binomial (II)

If $Y_1, Y_2, \ldots, Y_n \sim \text{Ber}(p)$ and independent,

then $X = \sum_{i=1}^{n} Y_i \sim \text{Bin}(n, p)$.

$E[X] = np$

$E[X] = E \left[ \sum_{i=1}^{n} Y_i \right] = \sum_{i=1}^{n} E[Y_i] = nE[Y_1] = np$

$\text{Var}[X] = np(1-p)$

$\text{Var}[X] = \text{Var} \left[ \sum_{i=1}^{n} Y_i \right] = \sum_{i=1}^{n} \text{Var}[Y_i] = n\text{Var}[Y_1] = np(1-p)$

The $Y_i$’s are i.i.d.: Independent and Identically Distributed
mean, variance of the binomial (II)

If \( Y_1, Y_2, \ldots, Y_n \sim \text{Ber}(p) \) and independent,

then \( X = \sum_{i=1}^{n} Y_i \sim \text{Bin}(n, p) \).

\[ E[X] = E[\sum_{i=1}^{n} Y_i] = nE[Y_1] = np \]

\[ \text{Var}[X] = \text{Var}[\sum_{i=1}^{n} Y_i] = n\text{Var}[Y_1] = np(1 - p) \]

Note:

\[ E \left[ \sum_{i=1}^{n} Y_i \right] = \sum_{i=1}^{n} E[Y_i] = nE[Y_7] = E[nY_7] \]

but

\[ \text{Var} \left[ \sum_{i=1}^{n} Y_i \right] = \sum_{i=1}^{n} \text{Var}[Y_i] = n\text{Var}[Y_7] \ll \text{Var}[nY_7] = n^2\text{Var}[Y_7] \]

Q. Why the big difference? A. Indp random fluctuations tend to cancel when added; dependent ones may reinforce; “nY_7”: no such cancelation; much variation
A RAID-like disk array consists of \( n \) drives, each of which will fail independently with probability \( p \). Suppose it can operate effectively if at least one-half of its components function, e.g., by “majority vote.” For what values of \( p \) is a 5-component system more likely to operate effectively than a 3-component system?

\[
\begin{align*}
X_5 &= \text{# failed in 5-component system } \sim \text{Bin}(5, p) \\
X_3 &= \text{# failed in 3-component system } \sim \text{Bin}(3, p)
\end{align*}
\]
\[ X_5 = \# \text{ failed in 5-component system} \sim \text{Bin}(5, p) \]
\[ X_3 = \# \text{ failed in 3-component system} \sim \text{Bin}(3, p) \]

\[ P(\text{5 component system effective}) = P(X_5 < 5/2) \]
\[ = \binom{5}{0} p^0 (1-p)^5 + \binom{5}{1} p^1 (1-p)^4 + \binom{5}{2} p^2 (1-p)^3 \]

\[ P(\text{3 component system effective}) = P(X_3 < 3/2) \]
\[ = \binom{3}{0} p^0 (1-p)^3 + \binom{3}{1} p^1 (1-p)^2 \]

**Calculation:**

5-component system is better iff \( p < 1/2 \)
Goal: send a 4-bit message over a noisy communication channel.

Say, 1 bit in 10 is flipped in transit, independently.

What is the probability that the message arrives correctly?

Let $X = \# \text{ of errors}; X \sim \text{Bin}(4, 0.1)$

$P(\text{correct message received}) = P(X=0)$

$$P(X = 0) = \binom{4}{0} (0.1)^0 (0.9)^4 = 0.6561$$

Can we do better? Yes: error correction via redundancy.

E.g., send every bit in triplicate; use majority vote.

Let $Y = \# \text{ of errors in one trio}; Y \sim \text{Bin}(3, 0.1); P(\text{a trio is OK}) =$

$$P(Y \leq 1) = \binom{3}{0} (0.1)^0 (0.9)^3 + \binom{3}{1} (0.1)^1 (0.9)^2 = 0.972$$

If $X' = \# \text{ errors in triplicate msg}, X' \sim \text{Bin}(4, 0.028)$, and

$$P(X' = 0) = \binom{4}{0} (0.028)^0 (0.972)^4 = 0.8926168$$
The Hamming(7,4) code:
Have a 4-bit string to send over the network (or to disk)
Add 3 “parity” bits, and send 7 bits total
If bits are $b_1 b_2 b_3 b_4$ then the three parity bits are

$\text{parity}(b_1 b_2 b_3), \text{parity}(b_1 b_3 b_4), \text{parity}(b_2 b_3 b_4)$

Each bit is independently corrupted (flipped) in transit with probability 0.1

$Z = \text{number of bits corrupted} \sim \text{Bin}(7, 0.1)$

The Hamming code allow us to correct all 1 bit errors.

(E.g., if $b_1$ flipped, 1st 2 parity bits, but not 3rd, will look wrong; the only single bit error causing this symptom is $b_1$. Similarly for any other single bit being flipped. Some, but not all, multi-bit errors can be detected, but not corrected.)

$P(\text{correctable message received}) = P(Z \leq 1)$
“Parity(x,y,z)” is perhaps best defined as \((x+y+z+1) \mod 2\)

i.e., make sure that there are an odd number of one-bits among \(x,y,z,\text{parity}\). Why?

“Stuck at zero” faults are a common error mode in digital systems, so it’s best if the parity check on \(000\) is 1. i.e., \(0001\) is OK but \(0000\) would be recognized as faulty.

Suppose the message you want to send is ‘1011’

Instead, you send ‘1011 1 0 1’ (via rules on prev slide)

If your partner receives a 1-bit corruption of this, e.g.,

\[
\underline{0011} \ 1 \ 0 \ 1
\]

then both underlined parity bits are incorrect: the quadruples defined above (incl the parity bit) have even parity, but should have odd parity. Studying the rules on the prev slide, this is the **ONLY** single bit corruption displaying this pattern, so you know to “correct” the initial 0 bit to 1, recovering the 1011 message.

Exercise: try all 6 other single bit errors; you should see that each has a distinct pattern of “parity errors,” hence is correctable. (But 2 or more errors leave you in deep doo doo…)
Using Hamming error-correcting codes: $Z \sim \text{Bin}(7, 0.1)$

$$P(Z \leq 1) = \binom{7}{0}(0.1)^0(0.9)^7 + \binom{7}{1}(0.1)^1(0.9)^6 \approx 0.8503$$

Recall, uncorrected success rate is

$$P(X = 0) = \binom{4}{0}(0.1)^0(0.9)^4 = 0.6561$$

And triplicate code success rate is:

$$P(X' = 0) = \binom{4}{0}(0.028)^0(0.972)^4 = 0.8926168$$

Hamming code is nearly as reliable as the triplicate code, with $5/12 \approx 42\%$ fewer bits. (& better with longer codes; overhead is $O(\log n)$ bits for $n$ bit messages.)
Sending a bit string over the network

- $n = 4$ bits sent, each corrupted with probability 0.1
- $X = \#$ of corrupted bits, $X \sim \text{Bin}(4, 0.1)$

In real networks, large bit strings (length $n \approx 10^4$)

- Corruption probability is very small: $p \approx 10^{-6}$
- $X \sim \text{Bin}(10^4, 10^{-6})$ is unwieldy to compute

Extreme $n$ and $p$ values arise in many cases

- # bit errors in file written to disk
- # of typos in a book
- # of elements in particular bucket of large hash table
- # of server crashes per day in giant data center
- # facebook login requests sent to a particular server
Poisson random variables

Suppose “events” happen, independently, at an average rate of \( \lambda \) per unit time. Let \( X \) be the actual number of events happening in a given time unit. Then \( X \) is a Poisson r.v. with parameter \( \lambda \) (denoted \( X \sim \text{Poi}(\lambda) \)) and has distribution (PMF):

\[
P(X = i) = e^{-\lambda} \frac{\lambda^i}{i!}
\]

Examples:

- \# of alpha particles emitted by a lump of radium in 1 sec.
- \# of traffic accidents in Seattle in one year
- \# of babies born in a day at UW Med center
- \# of visitors to my web page today

See B&T Section 6.2 for more on theoretical basis for Poisson.
Poisson random variables

\[ P(X = i) = e^{-\lambda} \frac{\lambda^i}{i!} \]
**poisson random variables**

$X$ is a Poisson r.v. with parameter $\lambda$ if it has PMF:

$$P(X = i) = e^{-\lambda} \frac{\lambda^i}{i!}$$

Is it a valid distribution? Recall Taylor series:

$$e^\lambda = \frac{\lambda^0}{0!} + \frac{\lambda^1}{1!} + \cdots = \sum_{0 \leq i} \frac{\lambda^i}{i!}$$

So

$$\sum_{0 \leq i} P(X = i) = \sum_{0 \leq i} e^{-\lambda} \frac{\lambda^i}{i!} = e^{-\lambda} \sum_{0 \leq i} \frac{\lambda^i}{i!} = e^{-\lambda} e^\lambda = 1$$
expected value of poisson r.v.s

\[ E[X] = \sum_{0 \leq i} i \cdot e^{-\lambda} \frac{\lambda^i}{i!} \]

\[ = \sum_{1 \leq i} i \cdot e^{-\lambda} \frac{\lambda^i}{i!} \]

\[ = \lambda e^{-\lambda} \sum_{1 \leq i} \frac{\lambda^{i-1}}{(i-1)!} \]

\[ = \lambda e^{-\lambda} \sum_{0 \leq j} \frac{\lambda^j}{j!} \]

\[ = \lambda e^{-\lambda} e^\lambda \]

\[ = \lambda \]

As expected, given definition in terms of “average rate \(\lambda\)"

\(\text{Var}[X] = \lambda, \text{too; proof similar; see B&T example 6.20}\)
binomial random variable is poisson in the limit

Poisson approximates binomial when $n$ is large, $p$ is small, and $\lambda = np$ is “moderate”

Different interpretations of “moderate,” e.g.

- $n > 20$ and $p < 0.05$
- $n > 100$ and $p < 0.1$

Formally, Binomial is Poisson in the limit as $n \to \infty$ (equivalently, $p \to 0$) while holding $np = \lambda$
\[ X \sim \text{Binomial}(n, p) \]

\[ P(X = i) = \binom{n}{i} p^i (1 - p)^{n-i} \]

\[ = \frac{n!}{i!(n - i)!} \left( \frac{\lambda}{n} \right)^i \left( 1 - \frac{\lambda}{n} \right)^{n-i} \quad \text{, where } \lambda = pn \]

\[ = \frac{n(n-1) \cdots (n-i+1)}{n^i} \frac{\lambda^i}{i!} \frac{(1 - \lambda/n)^n}{(1 - \lambda/n)^i} \]

\[ = \frac{n(n-1) \cdots (n-i+1)}{(n-\lambda)^i} \frac{\lambda^i}{i!} (1 - \frac{\lambda}{n})^n \]

\[ \approx 1 \cdot \frac{\lambda^i}{i!} \cdot e^{-\lambda} \]

I.e., Binomial \(\approx\) Poisson for large \(n\), small \(p\), moderate \(i, \lambda\).

Handy: Poisson has only 1 parameter--the expected \# of successes
Recall example of sending bit string over a network
Send bit string of length \( n = 10^4 \)
Probability of (independent) bit corruption is \( p = 10^{-6} \)
\( X \sim \text{Poi}(\lambda = 10^4 \cdot 10^{-6} = 0.01) \)
What is probability that message arrives uncorrupted?
\[
P(X = 0) = e^{-\lambda} \frac{\lambda^0}{0!} = e^{-0.01} \frac{0.01^0}{0!} \approx 0.990049834
\]
Using \( Y \sim \text{Bin}(10^4, 10^{-6}) \):
\[
P(Y=0) \approx 0.990049829
\]
I.e., Poisson approximation (here) is accurate to \( \sim 5 \) parts per billion
binomial vs poisson

\[ P(X=k) \]

- \( \text{Binomial}(10, 0.3) \)
- \( \text{Binomial}(100, 0.03) \)
- \( \text{Poisson}(3) \)
Recall: if $Y \sim \text{Bin}(n,p)$, then:
- $E[Y] = pn$
- $\text{Var}[Y] = np(1-p)$

And if $X \sim \text{Poi}(\lambda)$ where $\lambda = np$ ($n \to \infty$, $p \to 0$) then
- $E[X] = \lambda = np = E[Y]$
- $\text{Var}[X] = \lambda \approx \lambda(1-\lambda/n) = np(1-p) = \text{Var}[Y]$

Expectation and variance of Poisson are the same ($\lambda$)

Expectation is the same as corresponding binomial

Variance almost the same as corresponding binomial

Note: when two different distributions share the same mean & variance, it suggests (but doesn’t prove) that one may be a good approximation for the other.
buffers

Suppose a server can process 2 requests per second
Requests arrive at random at an average rate of 1/sec
Unprocessed requests are held in a buffer

Q. How big a buffer do we need to avoid ever dropping a request?
A. Infinite

Q. How big a buffer do we need to avoid dropping a request more often than once a day?
A. (approximate) If $X$ is the number of arrivals in a second, then $X$ is Poisson ($\lambda=1$). We want $b$ s.t.

$P(X > b) < 1/(24\times60\times60) \approx 1.2 \times 10^{-5}$

$P(X = b) = e^{-1}/b! \sum_{i \geq 8} P(X=i) \approx P(X=8) \approx 10^{-5}$, so $b \approx 8$

Above necessary but not sufficient; also check prob of 10 arrivals in 2 seconds, 12 in 3, etc. See BT p366 for a possible approach to fully solving it.
In a series \( X_1, X_2, \ldots \) of Bernoulli trials with success probability \( p \), let \( Y \) be the index of the first success, i.e.,
\[
X_1 = X_2 = \ldots = X_{Y-1} = 0 \quad \text{and} \quad X_Y = 1
\]
Then \( Y \) is a geometric random variable with parameter \( p \).

Examples:
- Number of coin flips until first head
- Number of blind guesses on LSAT until I get one right
- Number of darts thrown until you hit a bullseye
- Number of random probes into hash table until empty slot
- Number of wild guesses at a password until you hit it

\[
P(Y=k) = (1-p)^{k-1}p; \quad \text{Mean } \frac{1}{p}; \quad \text{Variance } \frac{(1-p)}{p^2}
\]

see slide 14; see also slide 86, BT p105 for slick alt. proof
Recall: conditional probability

\[ P(X \mid A) = \frac{P(X \& A)}{P(A)} \]

Conditional probability is a probability, i.e.

1. it’s nonnegative
2. it’s normalized
3. it’s happy with the axioms, etc.

Define: The *conditional expectation* of \( X \)

\[ E[X \mid A] = \sum_x x \cdot p(X = x \mid A) \]

I.e., the value of r.v. \( X \) averaged over outcomes *where I know event A happened*
total expectation

Recall: the law of total probability

\[ p(X) = p(X \mid A) \cdot P(A) + p(X \mid A^c) \cdot P(A^c) \]

I.e., unconditional probability is the weighted average of conditional probabilities, weighted by the probabilities of the conditioning events

The Law of Total Expectation

\[ \mathbb{E}[X] = \mathbb{E}[X \mid A] \cdot P(A) + \mathbb{E}[X \mid A^c] \cdot P(A^c) \]

I.e., unconditional expectation is the weighted average of conditional expectations, weighted by the probabilities of the conditioning events
Proof of the Law of Total Expectation:

\[ E[X] = \sum_x x p(x) \]

\[ = \sum_x x (p(x \mid A) P(A) + p(x \mid \overline{A}) P(\overline{A})) \]

\[ = \sum_x x p(x \mid A) P(A) + \sum_x x p(x \mid \overline{A}) P(\overline{A}) \]

\[ = \left( \sum_x x p(x \mid A) \right) P(A) + \left( \sum_x x p(x \mid \overline{A}) \right) P(\overline{A}) \]

\[ = E[X \mid A] P(A) + E[X \mid \overline{A}] P(\overline{A}) \]
$X \sim \text{geo}(p)$

$$E[X] = E[X \mid X=1] \cdot P(X=1) + E[X \mid X>1] \cdot P(X>1)$$

$$= 1 \cdot p + (1 + E[X]) \cdot (1-p)$$

| simple algebra |

$$E[X] = 1/p$$

E.g., if $p=1/2$, expect to wait 2 flips for 1st head; $p=1/10$, expect to wait 10 flips.

(Similar derivation for variance: $(1-p)/p^2$)

memorylessness: after flipping one tail, remaining waiting time until 1st head is exactly the same as starting from scratch

cf. slide 82
balls in urns – the hypergeometric distribution

Draw $d$ balls (without replacement) from an urn containing $N$, of which $w$ are white, the rest black. Let $X = \text{number of white balls drawn}$

$$P(X = i) = \frac{\binom{w}{i} \binom{N-w}{d-i}}{\binom{N}{d}}, \quad i = 0, 1, \ldots, d$$

[Note: $(n \choose k) = 0$ if $k < 0$ or $k > n$]

$E[X] = dp$, where $p = w/N$ (the fraction of white balls)

proof: Let $X_j$ be 0/1 indicator for $j$-th ball is white, $X = \sum X_j$

The $X_j$ are dependent, but $E[X] = E[\sum X_j] = \sum E[X_j] = dp$

$\text{Var}[X] = dp(1-p)(1-(d-1)/(N-1))$

B&T, exercise 1.61
N ≈ 22500 human genes, many of unknown function
Suppose in some experiment, \( d = 1588 \) of them were observed (say, they were all switched on in response to some drug).

A big question: What are they doing?

One idea: The Gene Ontology Consortium (www.geneontology.org) has grouped genes with known functions into categories such as “muscle development” or “immune system.” Suppose 26 of your \( d \) genes fall in the “muscle development” category.

Just chance?

Or call Coach (& see if he wants to dope some athletes)?

Hypergeometric: GO has 116 genes in the muscle development category. If those are the white balls among 22500 in an urn, what is the probability that you would see 26 of them in 1588 draws?
A differentially bound peak was associated to the closest gene (unique Entrez ID) measured by distance to TSS within CTCF flanking domains. OR: ratio of predicted to observed number of genes within a given GO category. Count: number of genes with differentially bound peaks. Size: total number of genes for a given functional group. Ont: the Geneontology. BP = biological process, MF = molecular function, CC = cellular component.

So, are genes flagged by this experiment specifically related to muscle development? This doesn’t prove that they are, but it does say that there is an exceedingly small probability that so many would cluster in the “muscle development” group purely by chance.
\[ \sum_{i = -\infty}^{\infty} \]
random variables – summary

**RV:** a numeric function of the outcome of an experiment

**Probability Mass Function** $p(x)$: prob that RV $= x$; $\Sigma p(x) = 1$

**Cumulative Distribution Function** $F(x)$: probability that RV $\leq x$

Generalize to *joint* distributions; *independence* & *marginals*

**Expectation:**
mean, average, “center of mass,” fair price for a game of chance
of a random variable:  $E[X] = \Sigma_x x p(x)$

of a function: if $Y = g(X)$, then $E[Y] = \Sigma_x g(x) p(x)$

**Linearity:**
$E[aX + b] = aE[X] + b$

$E[X+Y] = E[X] + E[Y]$; even if dependent

This interchange of “order of operations” is quite special to linear combinations. E.g., $E[XY] \neq E[X] \cdot E[Y]$, in general (but see below)
random variables – summary

**Conditional Expectation:**

$$E[X \mid A] = \sum_x x \cdot P(X=x \mid A)$$

**Law of Total Expectation**

$$E[X] = E[X \mid A] \cdot P(A) + E[X \mid \neg A] \cdot P(\neg A)$$

**Variance:**

$$\text{Var}[X] = E[(X-E[X])^2] = E[X^2] - (E[X])^2$$

**Standard deviation:** $$\sigma = \sqrt{\text{Var}[X]}$$

$$\text{Var}[aX+b] = a^2 \text{Var}[X]$$  “Variance is insensitive to location, quadratic in scale”

If $X$ & $Y$ are **independent**, then

$$E[X \cdot Y] = E[X] \cdot E[Y]$$

$$\text{Var}[X+Y] = \text{Var}[X]+\text{Var}[Y]$$

(These two equalities hold for **indp** rv’s; but not in general.)
Important Examples:

Uniform(a,b): $P(X = i) = \frac{1}{b - a + 1}$  
\[\mu = \frac{a + b}{2}, \sigma^2 = \frac{(b - a)(b - a + 2)}{12}\]

Bernoulli: $P(X = 1) = p$, $P(X = 0) = 1 - p$  
\[\mu = p, \quad \sigma^2 = p(1-p)\]

Binomial: $P(X = i) = \binom{n}{i} p^i (1-p)^{n-i}$  
\[\mu = np, \quad \sigma^2 = np(1-p)\]

Poisson: $P(X = i) = e^{-\lambda} \frac{\lambda^i}{i!}$  
\[\mu = \lambda, \quad \sigma^2 = \lambda\]

$Bin(n,p) \approx Poi(\lambda)$ where $\lambda = np$ fixed, $n \to \infty$ (and so $p = \lambda/n \to 0$)

Geometric $P(X = k) = (1-p)^{k-1}p$  
\[\mu = 1/p, \quad \sigma^2 = \frac{(1-p)}{p^2}\]

Many others, e.g., hypergeometric, negative binomial, …
Poisson distributions have no value over negative numbers

http://xkcd.com/12/