CSE 312: Foundations of Computing II

Section 5: Variance, Independence of RVs; Zoo of discrete R.V.s

1. Review of Main Concepts

(a) **Variance**: Let X be a random variable and $\mu = \mathbb{E}[X]$. The variance of X is defined to be $\text{Var}(X) = \mathbb{E}\left[(X-\mu)^2\right]$. Notice that since this is an expectation of a nonnegative random variable, i.e., $(X-\mu)^2$, variance is always nonnegative. With some algebra, we can simplify this to $\text{Var}(X) = \mathbb{E}\left[X^2\right] - \mathbb{E}[X]^2$.

(b) **Standard Deviation**: Let X be a random variable. We define the standard deviation of X to be the square root of the variance, and denote it $\sigma = \sqrt{Var(X)}$.

(c) **Property of Variance**: Let $a, b \in \mathbb{R}$ and let X be a random variable. Then, $Var(aX+b) = a^2 Var(X)$.

(d) **Independence**: Random variable X and event E are independent iff

$$\forall x, \quad \mathbb{P}(X = x \cap E) = \mathbb{P}(X = x)\mathbb{P}(E)$$

(e) **Independence**: Random variables X and Y are independent iff

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

In this case, we have $\mathbb{E}[XY] = \mathbb{E}[X]\,\mathbb{E}[Y]$ (the converse is not necessarily true).

(f) **Independence of functions of a r.v.**: If X and Y are independent and $g(\cdot), h(\cdot)$ are functions mapping real numbers to real numbers, then $g(X)$ and $h(Y)$ are independent. (See if you can prove this!)

(g) **i.i.d. (independent and identically distributed)**: Random variables $X_1, \ldots, X_n$ are i.i.d. (or iid) iff they are independent and have the same probability mass function.

(h) **Variance of Independent Variables**: If X is independent of Y, $\text{Var}\,(X+Y) = \text{Var}\,(X) + \text{Var}(Y)$. This depends on independence, whereas linearity of expectation always holds. Note that this combined with the above shows that $\forall a, b, c \in \mathbb{R}$ and if X is independent of Y, $\text{Var}(aX + bY + c) = a^2\text{Var}(X) + b^2\text{Var}(Y)$.

2. Review: Zoo of Discrete Random Variables

(a) **Uniform**: $X \sim \text{Uniform}(a, b)$ ($\text{Unif}(a, b)$ for short), for integers $a \leq b$, iff X has the following probability mass function:

$$p_X(k) = \frac{1}{b-a+1}, \quad k = a, a+1, \ldots, b$$

$\mathbb{E}[X] = \frac{a+b}{2}$ and $Var(X) = \frac{(b-a)(b-a+2)}{12}$. This represents each integer from $[a, b]$ to be equally likely. For example, a single roll of a fair die is $\text{Uniform}(1, 6)$.

(b) **Bernoulli (or indicator)**: $X \sim \text{Bernoulli}(p)$ ($\text{Ber}(p)$ for short) iff X has the following probability mass function:

$$p_X(k) = \begin{cases} p, & k = 1 \\ 1-p, & k = 0 \end{cases}$$

$\mathbb{E}[X] = p$ and $Var(X) = p(1-p)$. An example of a Bernoulli r.v. is one flip of a coin with $\mathbb{P}(\text{head}) = p$.

(c) **Binomial**: $X \sim \text{Binomial}(n, p)$ ($\text{Bin}(n, p)$ for short) iff X is the sum of n iid $\text{Bernoulli}(p)$ random variables. X has probability mass function

$$p_X(k) = \binom{n}{k} p^k (1-p)^{n-k}, \quad k = 0, 1, \ldots, n$$

$\mathbb{E}[X] = np$ and $Var(X) = np(1-p)$. An example of a Binomial r.v. is the number of heads in n independent flips of a coin with $\mathbb{P}(\text{head}) = p$. Note that $\text{Bin}(1, p) \equiv \text{Ber}(p)$. As $n \to \infty$ and $p \to 0$, with $np = \lambda$, then $\text{Bin}\,(n, p) \to \text{Poi}(\lambda)$. If $X_1, \ldots, X_n$ are independent Binomial r.v.'s, where $X_i \sim \text{Bin}(N_i, p)$, then $X = X_1 + \ldots + X_n \sim \text{Bin}(N_1 + \ldots + N_n, p)$.

(d) **Geometric:** $X \sim$ Geometric(p) (Geo(p) for short) iff X has the following probability mass function:

$$p_X(k) = (1-p)^{k-1} p, \quad k = 1, 2, \ldots$$

$\mathbb{E}[X] = \frac{1}{p}$ and $Var(X) = \frac{1-p}{p^2}$. An example of a Geometric r.v. is the number of independent coin flips up to and including the first head, where $\mathbb{P}(\text{head}) = p$.

(e) **Poisson**: $X \sim$ Poisson(λ) (Poi(λ) for short) iff X has the following probability mass function:

$$p_X(k) = e^{-\lambda} \frac{\lambda^k}{k!}, \quad k = 0, 1, \ldots$$

$\mathbb{E}[X] = \lambda$ and $Var(X) = \lambda$. An example of a Poisson r.v. is the number of people born during a particular minute, where λ is the average birth rate per minute. If $X_1, \ldots, X_n$ are independent Poisson r.v.'s, where $X_i \sim$ Poi(λ_i), then $X = X_1 + \ldots + X_n \sim$ Poi($\lambda_1 + \ldots + \lambda_n$).

(f) **Negative Binomial** : $X \sim$ NegativeBinonial(r, p) (NegBin(r, p) for short) iff X is the sum of r iid Geometric(p) random variables. X has probability mass function

$$p_X(k) = \binom{k-1}{r-1} p^r (1-p)^{k-r}, \quad k = r, r+1, \ldots$$

$\mathbb{E}[X] = \frac{r}{p}$ and $Var(X) = \frac{r(1-p)}{p^2}$. An example of a Negative Binomial r.v. is the number of independent coin flips up to and including the r^{th} head, where $\mathbb{P}(\text{head}) = p$. If $X_1, \ldots, X_n$ are independent Negative Binomial r.v.'s, where $X_i \sim$ NegBin(r_i, p), then $X = X_1 + \ldots + X_n \sim$ NegBin($r_1 + \ldots + r_n, p$).

(g) **Hypergeometric** : $X \sim$ HyperGeometric(N, K, n) (HypGeo(N, K, n) for short) iff X has the following probability mass function:

$$p_X(k) = \frac{\binom{K}{k}\binom{N-K}{n-k}}{\binom{N}{n}}, \quad k = \max\{0, n+K-N\}, \ldots, \min\{K, n\}$$

$\mathbb{E}[X] = n\frac{K}{N}$. This represents the number of successes drawn, when n items are drawn from a bag with N items (K of which are successes, and $N - K$ failures) without replacement. If we did this with replacement, then this scenario would be represented as Bin $\left(n, \frac{K}{N}\right)$.

3. Pond Fishing

Suppose I am fishing in a pond with B blue fish, R red fish, and G green fish, where $B + R + G = N$. For each of the following scenarios, identify the most appropriate distribution (with parameter(s)):

(a) how many of the next 10 fish I catch are blue, if I catch and release

(b) how many fish I had to catch until my first green fish, if I catch and release

(c) how many red fish I catch in the next five minutes, if I catch on average r red fish per minute

(d) whether or not my next fish is blue

(e) how many of the next 10 fish I catch are blue, if I do not release the fish back to the pond after each catch

(f) how many fish I have to catch until I catch three red fish, if I catch and release

4. Best Coach Ever!!

You are a hardworking boxer. Your coach tells you that the probability of your winning a boxing match is 0.2 independently of every other match.

(a) How many matches do you expect to fight until you win 10 times and what kind of random variable is this?

(b) You only get to play 12 matches every year. To win a spot in the Annual Boxing Championship, a boxer needs to win at least 10 matches in a year. What is the probability that you will go to the Championship this year and what kind of random variable is the number of matches you win out of the 12?

(c) Let p be your answer to part (b). How many times can you expect to go to the Championship in your 20 year career?

5. Variance of a Product

Let X, Y, Z be independent random variables with means μ_X, μ_Y, μ_Z and variances $\sigma_X^2, \sigma_Y^2, \sigma_Z^2$, respectively. Find $Var(XY - Z)$.

6. True or False?

Identify the following statements as true or false (true means always true). Justify your answer.

(a) For any random variable X, we have $\mathbb{E}[X^2] \geq \mathbb{E}[X]^2$.

(b) Let X, Y be random variables. Then, X and Y are independent if and only if $\mathbb{E}[XY] = \mathbb{E}[X]\,\mathbb{E}[Y]$.

(c) Let $X \sim$ Binomial(n, p) and $Y \sim$ Binomial(m, p) be independent. Then, $X + Y \sim$ Binomial$(n + m, p)$.

(d) Let $X_1, ..., X_{n+1}$ be independent Bernoulli(p) random variables. Then, $\mathbb{E}[\sum_{i=1}^{n} X_i X_{i+1}] = np^2$.

(e) Let $X_1, ..., X_{n+1}$ be independent Bernoulli(p) random variables. Then, $Y = \sum_{i=1}^{n} X_i X_{i+1} \sim$ Binomial(n, p^2).

(f) If $X \sim$ Bernoulli(p), then $nX \sim$ Binomial(n, p).

(g) If $X \sim$ Binomial(n, p), then $\frac{X}{n} \sim$ Bernoulli(p).

(h) For any two independent random variables X, Y, we have $Var(X - Y) = Var(X) - Var(Y)$.

7. Fun with Poissons

Let $X \sim Poisson(\lambda_1)$ and $Y \sim Poisson(\lambda_2)$, and X and Y are independent.

(a) [This was done in class.] Show that $X + Y \sim Poisson(\lambda_1 + \lambda_2)$

(b) Show that $P(X = k \mid X + Y = n) = P(W = k)$ where $W \sim Bin(n, \frac{\lambda_1}{\lambda_1 + \lambda_2})$

8. Memorylessness

We say that a random variable X is memoryless if $\mathbb{P}(X \geq k + i \mid X \geq k) = \mathbb{P}(X \geq i)$ for all non-negative integers k and i. The idea is that X does not *remember* its history. Let $X \sim Geo(p)$. Show that X is memoryless.