Linearity of Expectation

CSE 312 Spring 24
Lecture 12

Outline

Linearity of expectation
- Statement
- Proof
- A whole bunch of examples

Expectation

Expectation

The "expectation" (or "expected value") of a random variable X is:

$$\mathbb{E}[\boldsymbol{X}] = \sum_{\boldsymbol{k} \in \Omega_X} \boldsymbol{k} \cdot \mathbb{P}(\boldsymbol{X} = \boldsymbol{k})$$

$$\mathbb{E}[\boldsymbol{X}] = \sum_{\omega \in \Omega} X(\omega) \cdot \mathbb{P}(\omega)$$

Intuition: The weighted average of values X could take on.

Weighted by the probability you actually see them.

Linearity of Expectation

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For any two random variables X and Y:

$$\mathbb{E}[\boldsymbol{X} + \boldsymbol{Y}] = \mathbb{E}[\boldsymbol{X}] + \mathbb{E}[\boldsymbol{Y}]$$

Note: X and Y do not have to be independent

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Extending this to n random variables, $X_1, X_2, \ldots, X_n$

$$\mathbb{E}[X_1 + X_2 + \cdots + X_n] = \mathbb{E}[X_1] + \mathbb{E}[X_2] + \cdots + \mathbb{E}[X_n]$$

This can be proven by induction.

Linearity of Expectation - Proof

Linearity of Expectation

For any two random variables X and Y:

$$\mathbb{E}[\boldsymbol{X} + \boldsymbol{Y}] = \mathbb{E}[\boldsymbol{X}] + \mathbb{E}[\boldsymbol{Y}]$$

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Proof:

$$\begin{aligned}
\mathbb{E}[X + Y] &= \Sigma_{\omega \in \Omega} \mathbb{P}(\omega)\big(X(\omega) + Y(\omega)\big) \\
&= \Sigma_{\omega \in \Omega} \mathbb{P}(\omega) X(\omega) + \mathbb{P}(\omega) Y(\omega) \\
&= \Sigma_{\omega \in \Omega} \mathbb{P}(\omega) X(\omega) + \Sigma_{\omega \in \Omega} \mathbb{P}(\omega) Y(\omega) \\
&= \mathbb{E}[X] + \mathbb{E}[Y]
\end{aligned}$$

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Constants are also fine:

For real numbers a, b, c

$$\begin{aligned}\mathbb{E}[aX + bY + c] &= \mathbb{E}[aX] + \mathbb{E}[bY + c] \\ &= a\mathbb{E}[X] + b\mathbb{E}[Y] + c\end{aligned}$$

Fishy Business

Say you and your friend go fishing everyday.

- You catch X fish, with $\mathbb{E}[X] = 3$
- Your friend catches Y fish, with $\mathbb{E}[Y] = 7$

- How many fish do both of you bring on an average day?

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$$\mathbb{E}[10Z - 15] = 10\mathbb{E}[Z] - 15 = 100 - 15 = 85$$

Coin Tosses

If we flip a coin twice, what is the expected number of heads that come up?

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Let Y be the r.v. representing the total number of heads

$$p_Y(y) = \begin{cases} \frac{1}{4} & \text{if } y = 0 \\ \frac{1}{2} & \text{if } y = 1 \\ \frac{1}{4} & \text{if } y = 2 \\ 0 & otherwise \end{cases}$$

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$$\mathbb{E}[Y] = \Sigma_{k \in \Omega_Y} p_Y(k) \cdot k = \frac{1}{4} \cdot 0 + \frac{1}{2} \cdot 1 + \frac{1}{4} \cdot 2 = 1$$

Repeated Coin Tosses

Now what if the probability of flipping a head was p and that we wanted to find the total number of heads flipped when we flip the coin n times?

Let X be the r.v. representing the total number of heads.

Make a prediction --- what should $\mathbb{E}[X]$ be?

Repeated Coin Tosses

Now what if the probability of flipping a head was p and that we wanted to find the total number of heads flipped when we flip the coin n times?

Let X be the r.v. representing the total number of heads.

$\mathbb{E}[\boldsymbol{X}] = \sum_{k=0}^{n} k \cdot \mathbb{P}(Y = k) =$

$$\sum_{k=0}^{n} k \cdot \binom{n}{k} p^k (1-p)^{n-k}$$

Ok, but what actually is it?
I don't have intuition for this formula.

Repeated Coin Tosses

Now what if the probability of flipping a head was p and that we wanted to find the total number of heads flipped when we flip the coin n times?

$$\mathbb{E}[\boldsymbol{X}] = \sum_{k=0}^{n} k \cdot \mathbb{P}(Y = k) = \sum_{k=0}^{n} k \cdot \binom{n}{k} p^k (1-p)^{n-k}$$

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

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

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

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

$$k\binom{n}{k} = n\binom{n-1}{k-1}$$

Binomial Theorem!

We did it! And all it took was a clever application of the binomial theorem, setup by a very non-obvious application of an obscure combinatorial identity. Ezpz.

Repeated Coin Tosses

Now what if the probability of flipping a head was p and that we wanted to find the total number of heads flipped when we flip the coin n times?

$$\mathbb{E}[\boldsymbol{X}] = \sum_{k=0}^{n} k \cdot \mathbb{P}(Y = k) = \sum^{n} \ldots p)^{n-k}$$

$$= \sum_{k}^{n} \ldots$$

$$\ldots n \cdot \binom{n-1}{k-1} p^k (1-p)^{n-k}$$

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No one wants to do proofs like this every time!

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Note: X and Y do not have to be independent

Extending this to n random variables, $X_1, X_2, \ldots, X_n$

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This can be proven by induction.

Indicator Random Variables

For any event A, we can define the indicator random variable $\mathbf{1}[A]$ for A

$$\mathbf{1}[A] = \begin{cases} 1 & \text{if event A occurs} \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbb{P}(X = 1) = \mathbb{P}(A)$$
$$\mathbb{P}(X = 0) = 1 - \mathbb{P}(A)$$

$$p_X(x) = \begin{cases} \mathbb{P}(A) & \text{if } x = 1 \\ 1 - \mathbb{P}(A) & \text{if } x = 0 \\ 0 & \text{otherwise} \end{cases}$$

You'll also see notation like:

$\mathbb{1}[A]$, 1_A, $\mathbb{1}[\text{some boolean}]$

$$\mathbb{E}[X] = 1 \cdot p_X(1) + 0 \cdot p_X(0) = p_X(1) = \mathbb{P}(A)$$

Repeated Coin Tosses (Again)

The probability of flipping a head is p and we want to find the total number of heads flipped when we flip the coin n times?

Let X be the total number of heads

What indicators can we define? What 'Booleans' have enough information to combine (add) and solve the problem?

Repeated Coin Tosses (Again)

The probability of flipping a head is p and we want to find the total number of heads flipped when we flip the coin n times?

Let X be the total number of heads

$\mathbb{P}(X_i = 1) = p$
$\mathbb{P}(X_i = 0) = 1 - p$

Define X_i as follows:

$$X_i = \begin{cases} 1 & \text{if the ith coin flip is heads} \\ 0 & \text{otherwise} \end{cases} \longrightarrow X = \sum_{i=1}^{n} X_i$$

$$\mathbb{E}[X_i] = 1 \cdot p + 0 \cdot (1 - p) = p$$

Repeated Coin Tosses (Again)

The probability of flipping a head is p and we want to find the total number of heads flipped when we flip the coin n times?

Let X be the total number of heads

$$X = \sum_{i=1}^{n} X_i$$
$$\mathbb{E}[X_i] = p$$

$$\begin{aligned}\mathbb{E}[X] &= \mathbb{E}[\textstyle\sum_{i=1}^{n} X_i] \\ &= \mathbb{E}[X_1 + X_2 + \cdots + X_n] \\ &= \mathbb{E}[X_1] + \mathbb{E}[X_2] + \cdots + \mathbb{E}[X_n] \\ &= \textstyle\sum_{i=1}^{n} \mathbb{E}[X_i] \\ &= \textstyle\sum_{i=1}^{n} p = np\end{aligned}$$

Computing complicated expectations

We often use these three steps to solve complicated expectations

1. <u>Decompose</u>: Finding the right way to decompose the random variable into sum of simple random variables
$$X = X_1 + X_2 + \cdots + X_n$$
2. <u>LOE</u>: Apply Linearity of Expectation
$$\mathbb{E}[X] = \mathbb{E}[X_1] + \mathbb{E}[X_2] + \cdots + \mathbb{E}[X_n]$$
3. <u>Conquer</u>: Compute the expectation of each X_i

Often X_i are indicator random variables

Pairs with the same birthday

In a class of m students, on average how many pairs of people have the same birthday?

Decompose:

LOE:

Conquer:

Pairs with the same birthday

In a class of m students, on average how many pairs of people have the same birthday?

<u>Decompose:</u> Let X be the number of pairs with the same birthday

Define X_{ij} as follows:

$$X_{ij} = \begin{cases} 1 & \text{if person i, j have the same bithday} \\ 0 & \text{otherwise} \end{cases} \qquad X = \Sigma_{i,j} X_{ij}$$

<u>LOE:</u>

<u>Conquer:</u>

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<u>LOE:</u>

$$\mathbb{E}[X] = \mathbb{E}\left[\Sigma_{i,j} X_{ij}\right] = \Sigma_{i,j} \mathbb{E}\left[X_{ij}\right]$$

<u>Conquer:</u>

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<u>Conquer:</u>

$$\mathbb{E}\left[X_{ij}\right] = \mathbb{P}\left(X_{ij} = 1\right) = \frac{365}{365 \cdot 365} = \frac{1}{365}$$

$$\mathbb{E}[X] = \binom{m}{2} \cdot \mathbb{E}\left[X_{ij}\right] = \binom{m}{2} \cdot \frac{1}{365}$$

Rotating the table

n people are sitting around a circular table. There is a name tag in each place. Nobody is sitting in front of their own name tag.

Rotate the table by a random number k of positions between 1 and n-1 (equally likely)

Let X be the number of people that end up in front of their own name tag. Find $\mathbb{E}[X]$.

Decompose:

What X_i can we define that have the needed information?

LOE:

Conquer:

Rotating the table

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<u>Decompose:</u> Define X_i as follows:

$$X_i = \begin{cases} 1 & \text{if person i sits infront of their own name tag} \\ 0 & \text{otherwise} \end{cases}$$

Note: $X = \Sigma_{i=1}^{n} X_i$

<u>LOE:</u>

$$\mathbb{E}[X] = \mathbb{E}[\Sigma_{i=1}^{n} X_i] = \Sigma_{i=1}^{n} \mathbb{E}[X_i]$$

<u>Conquer:</u>

These X_i are not independent! That's ok!!

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LOE:

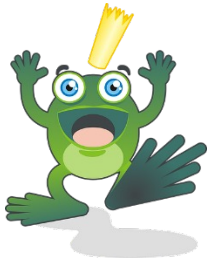
$$\mathbb{E}[X] = \mathbb{E}[\Sigma_{i=1}^{n} X_i] = \Sigma_{i=1}^{n} \mathbb{E}[X_i]$$

Conquer:

$$\mathbb{E}[X_i] = P(X_i = 1) = \frac{1}{n-1} \qquad \mathbb{E}[X] = n \cdot \mathbb{E}[X_i] = \frac{n}{n-1}$$

Extra Practice

Frogger

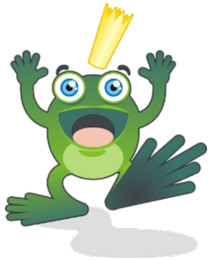


A frog starts on a 1-dimensional number line at 0.

Each second, independently, the frog takes a unit step right with probability p_1, to the left with probability p_2, and doesn't move with probability p_3, where $p_1 + p_2 + p_3 = 1$.

After 2 seconds, let X be the location of the frog. **Find $\mathbb{E}[X]$.**

Frogger – Brute Force

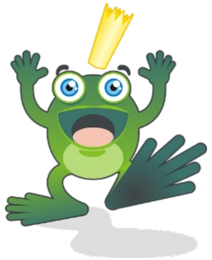


A frog starts on a 1-dimensional number line at 0. At each second, independently, the frog takes a unit step right with probability p_R, to the left with probability p_L, and doesn't move with probability p_S, where $p_L + p_R + p_S = 1$. After 2 seconds, let X be the location of the frog. **Find $\mathbb{E}[X]$.**

$$p_X(x) = \begin{cases} p_L^2 & x = -2 \\ 2p_Lp_S & x = -1 \\ 2p_Lp_R + p_s^2 & x = \;\;\, 0 \\ 2p_Rp_S & x = \;\;\, 1 \\ p_R^2 & x = \;\;\, 2 \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbb{E}[\boldsymbol{X}] = \Sigma_\omega P(\omega)X(\omega) = (-2)p_L^2 + (-1)2p_Lp_S + 0 \cdot (2p_Lp_R + p_s^2) + (1)2p_Rp_S + (2)p_R^2 = 2(p_R - p_L)$$

Frogger – LOE



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Define X_i as follows:

$$X_i = \begin{cases} -1 & \text{if the frog moved left on the } i\text{th step} \\ 0 & \text{otherwise} \\ 1 & \text{if the frog moved right on the } i\text{th step} \end{cases}$$

$$\mathbb{E}[X_i] = -1 \cdot p_L + 1 \cdot p_R + 0 \cdot p_S = (p_R - p_L)$$

By Linearity of Expectation,

$$\mathbb{E}[X] = \mathbb{E}\left[\sum_{i=1}^{2} X_i\right] = \sum_{i=1}^{2} \mathbb{E}[X_i] = 2(p_R - p_L)$$