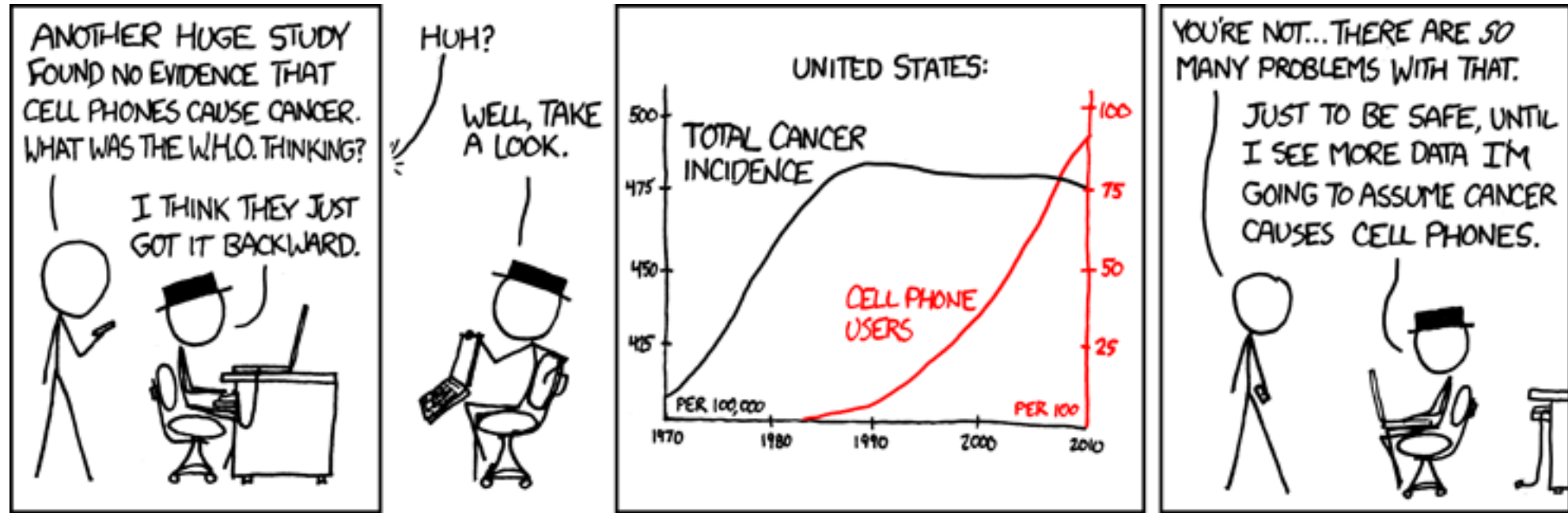




More Joint Distributions, Tail Bounds

CSE 312 26Su

Lecture 17

Announcements

- > Quiz 5 on Friday
Reference sheet on Ed
- > Homework 5 due tonight
- > Homework 6 released this evening
- > After that, we'll be going over some applications which will also allow us to have some more review and practice with the main course content

Where Are We?

Today:

- Joint Distributions
 - Joint Support
 - Joint PMF / PDF
 - Joint CDF
 - Joint Expectation
- Conditional Distributions
 - Conditional Expectation
- Law of Total Expectation
- Covariance

Today:

- Recap
 - One more joint distribution example
 - One more LTE example
- Tail Bounds
 - Markov's Inequality
 - Chebyshev's Inequality
 - (next: Chernoff Bound)
 - (next: not a tail bound, but Union Bound)

Joint Probabilities

To find probability of X and Y being in ranges, we use the joint distribution:

If $\mathbf{X}$ and $\mathbf{Y}$ are discrete....

$$\mathbb{P}(a \leq X \leq b \cap c \leq Y \leq d) = \sum_{x \in a \leq X \leq b} \sum_{y \in c \leq Y \leq d} p_{X,Y}(x, y)$$

sum over the joint PMF for all pairs of x and y that fall in this range

If $\mathbf{X}$ and $\mathbf{Y}$ are continuous...

$$\mathbb{P}(a \leq X \leq b \cap c \leq Y \leq d) = \int_a^b \int_c^d f_{X,Y}(x, y) dy dx$$

integrate over the joint PDF for all pairs of x and y that fall in this range

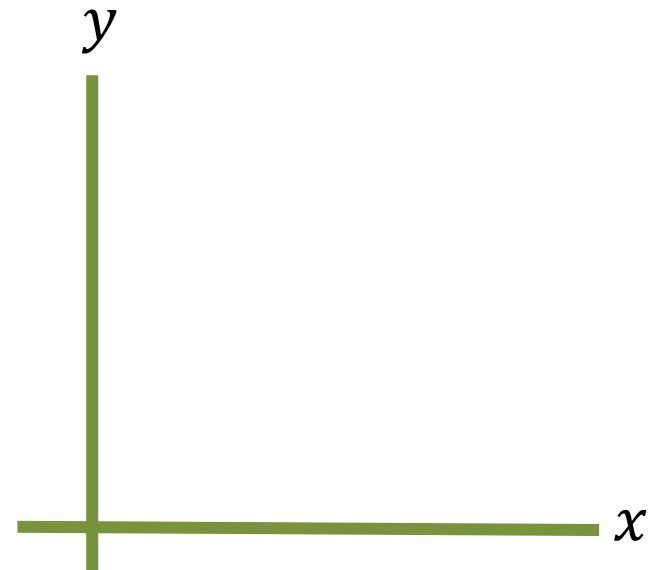
Example: Continuous Servers

The time until server 1 crashes is $X \sim \text{Exp}(u)$, and the time until server 2 crashes is $Y \sim \text{Exp}(v)$. Both servers are independent of each other.

What is the probability server 1 crashes before server 2?

$$\mathbb{P}(X < Y) =$$

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Example: Continuous Servers

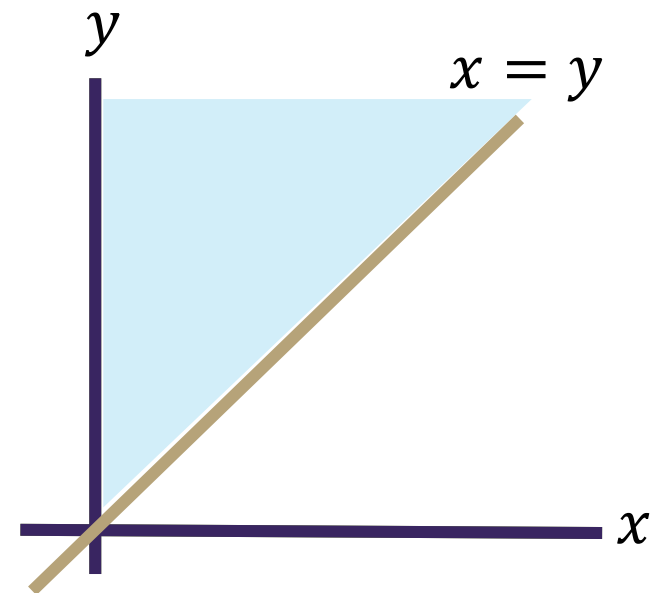
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What is the probability server 1 crashes before server 2?

$$\mathbb{P}(X < Y)$$

$$= \int_0^\infty \int_x^\infty f_{X,Y}(x, y) dy dx$$

$$= \int_0^\infty \int_x^\infty f_X(x) f_Y(y) dy dx \text{ by independence}$$



Discrete vs. Continuous Joint Distributions

	Discrete	Continuous
Joint PMF/PDF	$p_{X,Y}(x, y) = P(X = x, Y = y)$	$f_{X,Y}(x, y) \neq P(X = x, Y = y)$
Joint CDF	$F_{X,Y}(x, y) = \sum_{t \leq x} \sum_{s \leq y} p_{X,Y}(t, s)$	$F_{X,Y}(x, y) = \int_{-\infty}^x \int_{-\infty}^y f_{X,Y}(t, s) ds dt$
Normalization	$\sum_x \sum_y p_{X,Y}(x, y) = 1$	$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f_{X,Y}(x, y) dx dy = 1$
Marginal PMF/PDF	$p_X(x) = \sum_y p_{X,Y}(x, y)$	$f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x, y) dy$
Expectation	$E[g(X, Y)] = \sum_x \sum_y g(x, y) p_{X,Y}(x, y)$	$E[g(X, Y)] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(x, y) f_{X,Y}(x, y) dx dy$
Conditional PMF/PDF	$p_{X Y}(x y) = \frac{p_{X,Y}(x, y)}{p_Y(y)}$	$f_{X Y}(x y) = \frac{f_{X,Y}(x, y)}{f_Y(y)}$
Conditional Expectation	$E[X Y = y] = \sum_x x p_{X Y}(x y)$	$E[X Y = y] = \int_{-\infty}^{\infty} x f_{X Y}(x y) dx$
Independence	$\forall x, y, p_{X,Y}(x, y) = p_X(x) p_Y(y)$	$\forall x, y, f_{X,Y}(x, y) = f_X(x) f_Y(y)$

Law of Total Expectation

Let $A_1, A_2, \dots, A_k$ be a partition of the sample space, then

$$\mathbb{E}[X] = \sum_{i=1}^n \mathbb{E}[X|A_i] \mathbb{P}(A_i)$$

Let X, Y be discrete random variables, then

$$\mathbb{E}[X] = \sum_{y \in \Omega_Y} \mathbb{E}[X|Y = y] \mathbb{P}(Y = y)$$

Similar in form to law of total probability, and the proof goes that way as well.

LTE Example: Elevator Rides

X people enter an elevator on the ground floor, where $X \sim \text{Poi}(10)$.

There are N floors above the ground floor, and each person is equally likely to get off at any of the N floors, independently of others.

What is the expected number of stops the elevator will make before discharging all the passengers?

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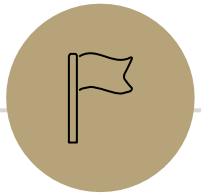
Let S be the number of stops

We want to find $\mathbb{E}[S]$. Since S depends on the value of X , use LTE, partition on X

LTE Example: Elevator Rides

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LTE Example: Elevator Rides



Covariance

Covariance

$\text{Cov}(X, Y)$ measures how much one random variable varies with a second.

Can be:

Positive ($\uparrow$ in one var, $\uparrow$ in other)

Zero

Negative ($\uparrow$ in one var, $\downarrow$ in other)

Covariance

$\text{Cov}(X, Y)$ measures how much one random variable varies with a second.

- How “intertwined” X and Y are – how much knowing about one of them will affect the other
- If X is “big” how likely is it that Y will be “big”? How much do X and Y vary together?

Covariance

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])] = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

Properties of Covariance

Covariance

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])] = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

1. $\text{Cov}(X, Y) = \text{Cov}(Y, X)$
2. $\text{Var}(X) = \text{Cov}(X, X)$
3. $\text{Cov}(aX + b, Y) = a \cdot \text{Cov}(X, Y)$
4. $\text{Cov}\left(\sum_{i=1}^n X_i, \sum_{j=1}^m Y_j\right) = \sum_{i=1}^n \sum_{j=1}^m \text{Cov}(X_i, Y_j)$

Properties of Covariance

Covariance

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])] = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

If $X \perp Y$, what do you expect $\text{Cov}(X, Y)$ to be?

Properties of Covariance

Covariance

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])] = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

If $X \perp Y$, what do you expect $\text{Cov}(X, Y)$ to be? 0.

For independent X, Y , $\mathbb{E}[XY] = \mathbb{E}[X]\mathbb{E}[Y]$

Properties of Covariance

Does the opposite hold (i.e., does zero covariance imply independence?)

$X = \{-1, 0, 1\}$ with equal probability. $Y = 1$ if $X = 0$ and 0 otherwise.

$\begin{matrix} X \\ Y \end{matrix}$	-1	0	1	$p_Y(y)$
0	1/3	0	1/3	2/3
1	0	1/3	0	1/3
$p_X(x)$	1/3	1/3	1/3	

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$$\mathbb{E}[X] = -1 \cdot \frac{1}{3} + 0 \cdot \frac{1}{3} + 1 \cdot \frac{1}{3} = 0$$

$$\mathbb{E}[Y] = 0 \cdot \frac{2}{3} + 1 \cdot \frac{1}{3} = \frac{1}{3}$$

$$\mathbb{E}[XY] = (-1 \cdot 0) \cdot \frac{1}{3} + (0 \cdot 1) \cdot \frac{1}{3} + (1 \cdot 0) \cdot \frac{1}{3} = 0$$

Properties of Covariance

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$X \backslash Y$	-1	0	1	$p_Y(y)$
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1	0	1/3	0	1/3
$p_X(x)$	1/3	1/3	1/3	

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$$\mathbb{E}[XY] = (-1 \cdot 0) \cdot \frac{1}{3} + (0 \cdot 1) \cdot \frac{1}{3} + (1 \cdot 0) \cdot \frac{1}{3} = 0$$

$$\text{Cov}(X, Y) = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y] = 0 - 0 \cdot \frac{1}{3} = 0$$

$$\mathbb{P}(Y = 1 | X = 0) = 1 \neq \frac{1}{3} = \mathbb{P}(Y = 1)$$

Properties of Covariance

Does the opposite hold (i.e., does zero covariance imply independence?)

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$$\mathbb{E}[X] = -1 \cdot \frac{1}{3} + 0 \cdot \frac{1}{3} + 1 \cdot \frac{1}{3} = 0$$

$$\mathbb{E}[Y] = 0 \cdot \frac{2}{3} + 1 \cdot \frac{1}{3} = \frac{1}{3}$$

$$\mathbb{E}[XY] = (-1 \cdot 0) \cdot \frac{1}{3} + (0 \cdot 1) \cdot \frac{1}{3} + (1 \cdot 0) \cdot \frac{1}{3} = 0$$

$$\text{Cov}(X, Y) = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y] = 0 - 0 \cdot \frac{1}{3} = 0$$

$$\mathbb{P}(Y = 1 | X = 0) = 1 \neq \frac{1}{3} = \mathbb{P}(Y = 1) \text{ (i.e., } X \text{ and } Y \text{ are not independent)}$$

So, zero covariance **does not imply** independence

Covariance *used for variance of a sum*

$$\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)$$

^ we do not need X and Y to be independent to use this formula!

Proof:

$$\begin{aligned}\text{Var}(X + Y) &= \text{Cov}(X + Y, X + Y) \\ &= \text{Cov}(X, X) + \text{Cov}(X, Y) + \text{Cov}(Y, X) + \text{Cov}(Y, Y) \\ &= \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)\end{aligned}$$

Covariance *used for variance of a sum*

$$\text{Cov}(X, Y) = \mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])] = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

$$\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)$$

You and your friend are playing a game, you flip a coin: if heads you pay your friend a dollar, if tails they pay you a dollar. Let X be your profit and Y be your friend's profit.

What is $\text{Var}(X + Y)$?

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Before you calculate, make a prediction.
What should it be?

Covariance *used for variance of a sum*

You and your friend are playing a game, you flip a coin: if heads you pay your friend a dollar, if tails they pay you a dollar. Let X be your profit and Y be your friend's profit.

What is $\text{Var}(X + Y)$?

$$\text{Var}(X) = \text{Var}(Y) = \mathbb{E}[X^2] - (\mathbb{E}[X])^2 = 1 - 0^2 = 1$$

$$\text{Cov}(X, Y) = \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y]$$

$$\mathbb{E}[XY] = \frac{1}{2} \cdot (-1 \cdot 1) + \frac{1}{2} (1 \cdot -1) = -1$$

$$\text{Cov}(X, Y) = -1 - 0 \cdot 0 = -1.$$

$$\text{Var}(X + Y) = 1 + 1 + 2 \cdot -1 = 0$$

Covariance

The magnitude of covariance is affected by the units of the random variables involved because $\text{Cov}(2X, Y) = 2\text{Cov}(X, Y)$, so we can't really compare and it's not very helpful

is covariance big because of the units or because of a very strong relationship?

The sign of the covariance (positive or negative) is helpful but it only tells us the direction.

We want to understand the *strength of the relationship!*

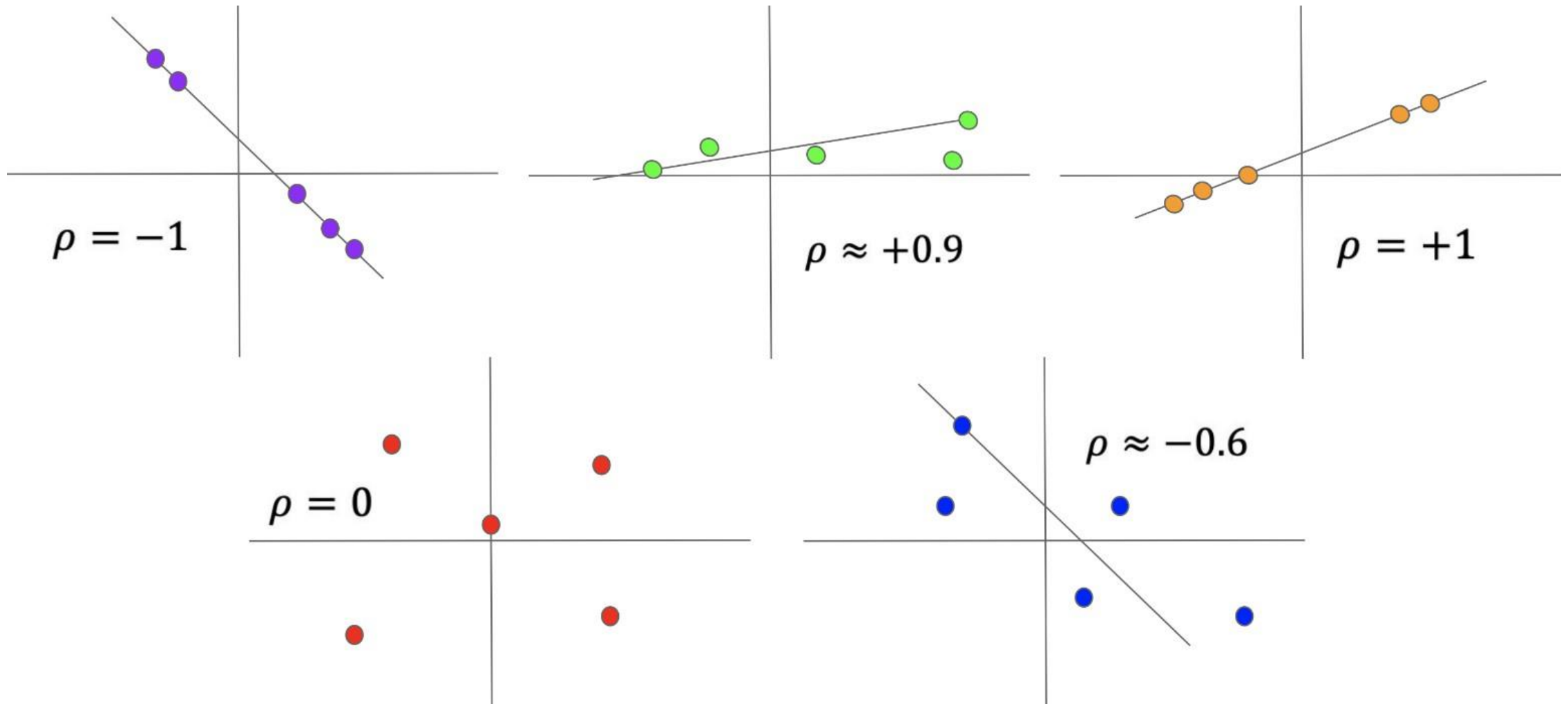
Pearson Correlation *(normalized covariance!)*

To understand the strength, we normalize the covariance!

$$\text{Pearson correlation: } \rho(X, Y) = \frac{\text{Cov}(X, Y)}{\sigma_X \cdot \sigma_Y} = \frac{\text{Cov}(X, Y)}{\sqrt{\text{Var}(X)} \sqrt{\text{Var}(Y)}}$$

- > divide the covariance by the product of the standard deviation of X and the standard deviation of Y
- > a value in the range $-1 \leq \rho(X, Y) \leq 1$
 - -1 means STRONG negative correlation, $+1$ means STRONG positive correlation

Pearson Correlation *(normalized covariance!)*

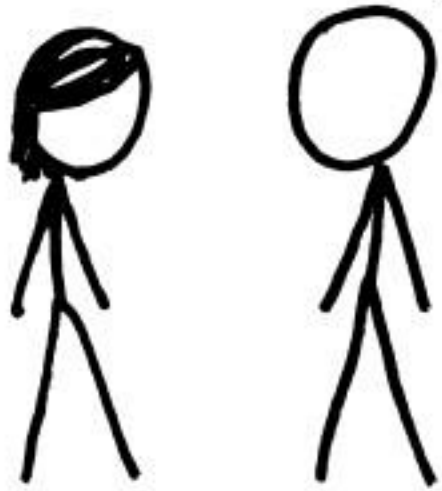


Additional Notes

Covariance directly measures only “linear” relationships; if Y depends on X^2 , the covariance might not be as high as you expect.

If dealing with real data, look at a plot to see if you should be looking for a linear relationship in the first place.

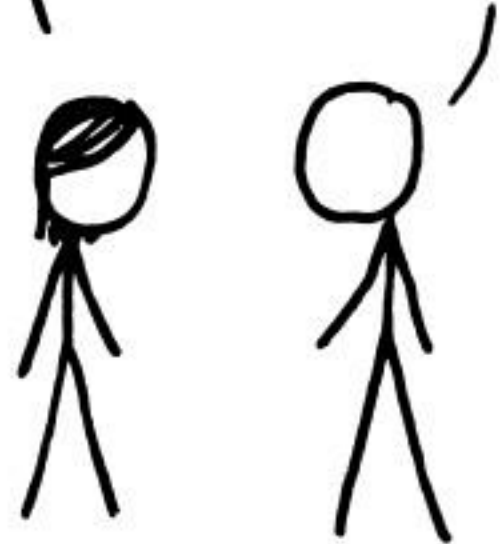
I USED TO THINK
CORRELATION IMPLIED
CAUSATION.

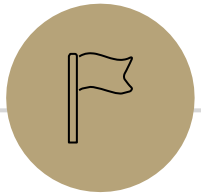


THEN I TOOK A
STATISTICS CLASS.
NOW I DON'T.



SOUNDS LIKE THE
CLASS HELPED.
WELL, MAYBE.

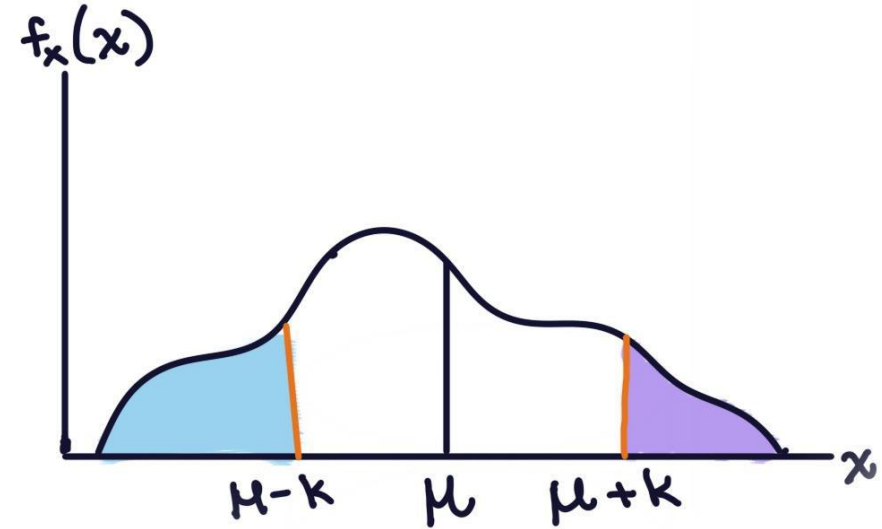




Tail Bounds

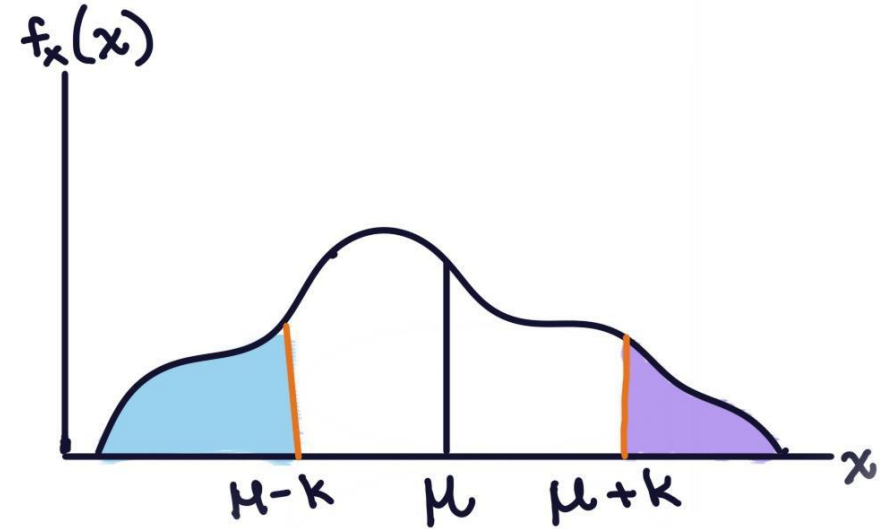
What's a Tail Bound?

The “tails” of a probability distribution are the extreme regions to the left or right of the expectation
e.g., the shaded regions $X \leq \mu + k$ and $X \geq \mu - k$ are “tails” of the distribution



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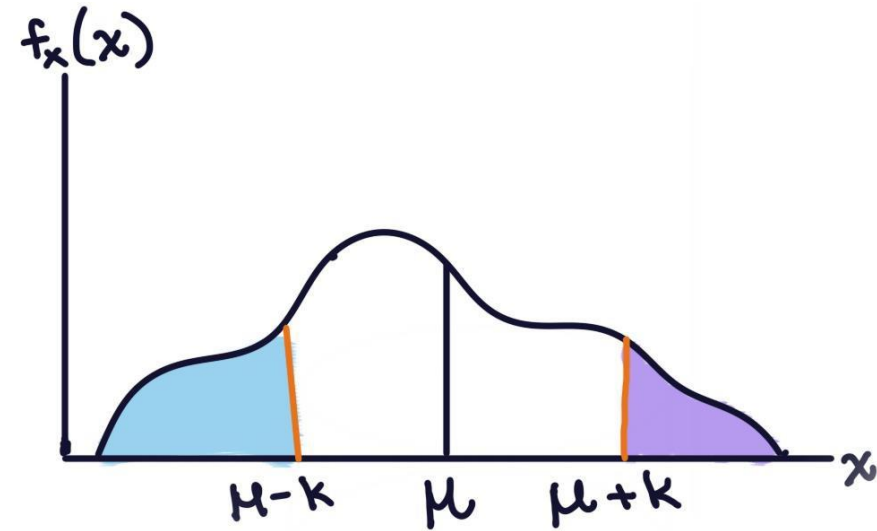
Often, we want to make some guarantees about the probability of being in a tail is (e.g., $\mathbb{P}(X \geq k) \leq ??$)

guarantees about the running time (the chance of being $> 5\text{sec}$ is no more than)

⋮

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guarantees about the running time (the chance of being $> 5\text{sec}$ is no more than $\underline{\quad}$)

A **tail bound** (or concentration inequality) is a statement that bounds the probability in the “tails” of the distribution (e.g., there’s little probability far from the center) or (equivalently) the probability is concentrated near the expectation.

What's a Tail Bound?

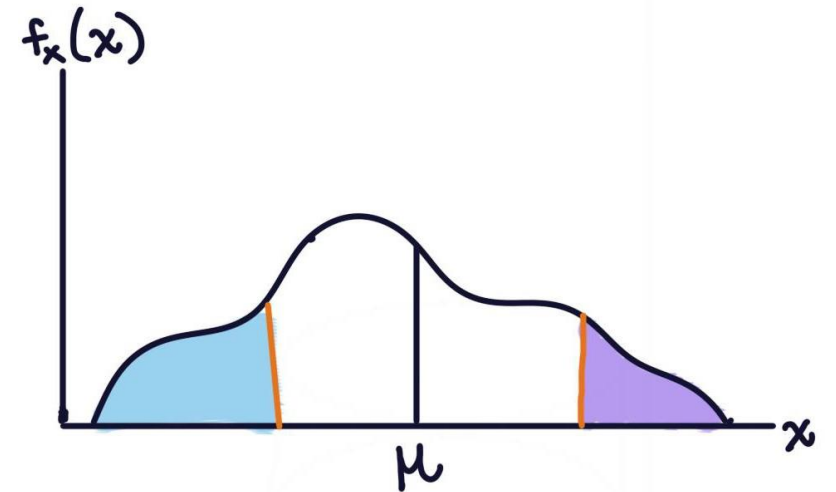
A tail bound (or concentration inequality) bounds the probability in the “tails” of the distribution. e.g., statements like $\mathbb{P}(X \geq 4) \leq 0.8$, $\mathbb{P}(X \geq 4) \leq 0.8$

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We've seen this before! We can:

- Compute these probabilities exactly in some cases
- Approximate X as normal using CLT if X is the sum of a bunch of i.i.d random variables

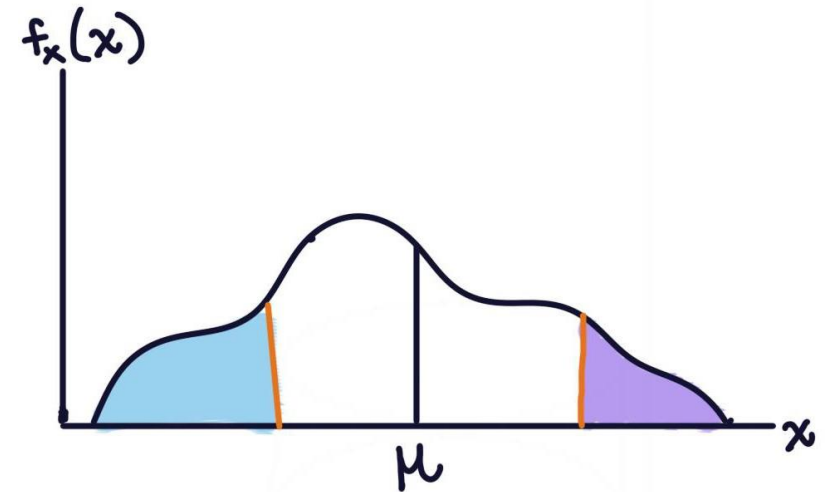


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We've seen this before! We can:

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But what if we barely know anything about X and it doesn't fit into the frameworks we've learned about? Can we still make some tail bound guarantees?

Tail Bounds

We're going to learn about 3 tail bounds that we can use when all we know about X is its expected value and/or variance:

- Markov's Inequality
- Chebysev's Inequality
- Chernoff Bound

Upper vs. Lower Bound

If we find something like $\mathbb{P}(A) \leq b$, we found an **upper bound**

This highest/"uppermost" value the probability of A could be is b

If we find something like $\mathbb{P}(A) \geq b$, we found a **lower bound**

This lowest/smallest value the probability of A could be is b

:

Markov's Inequality

Two statements are equivalent.
Left form is often easier to use.
Right form is more intuitive.

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

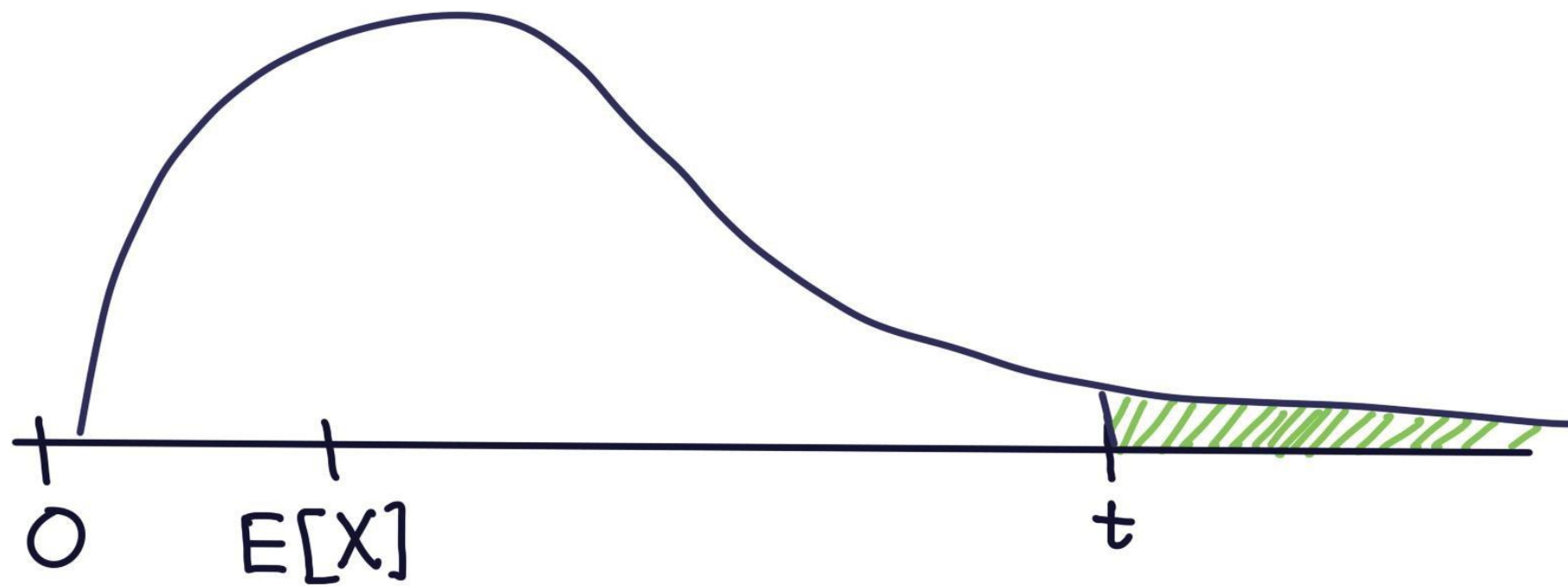
Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $k > 0$

$$\mathbb{P}(X \geq k\mathbb{E}[X]) \leq \frac{1}{k}$$

Requirements:

1. X must be non-negative
2. We know the expectation of X



Proof

$$\begin{aligned}\mathbb{E}[X] &= \mathbb{E}[X|X < t]\mathbb{P}(X < t) + \mathbb{E}[X|X \geq t]\mathbb{P}(X \geq t) \\ &\geq \mathbb{E}[X|X \geq t]\mathbb{P}(X \geq t) \quad \mathbb{E}[X|X \geq t]\mathbb{P}(X \geq t) \geq 0 \text{ if } X \text{ is non-negative} \\ &\geq t \cdot \mathbb{P}(X \geq t)\end{aligned}$$

$$\mathbb{E}[X] \geq t \cdot \mathbb{P}(X \geq t)$$

Doing some algebra...we get exactly what's in Markov's inequality! ➔

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

Example: Let's see how good this bound is...

Suppose you roll a fair (6-sided) die until you see a 6. Let X be the number of rolls. Bound the probability that $X \geq 12$.

$$X \sim \text{Geo}\left(\frac{1}{6}\right), \text{ so } \mathbb{E}[X] = 1/\left(\frac{1}{6}\right) = 6$$

Applying Markov's Inequality...

$$\mathbb{P}(X \geq 12) \leq \frac{\mathbb{E}[X]}{12} = \frac{6}{12} = \frac{1}{2}$$

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

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Applying Markov's Inequality...

$$\mathbb{P}(X \geq 12) \leq \frac{\mathbb{E}[X]}{12} = \frac{6}{12} = \frac{1}{2}$$

Exact probability?

$$1 - \mathbb{P}(X < 12) \approx 1 - 0.865 = 0.135$$

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

Example: Ads

Suppose the average number of ads you see on a website is 25. Give an upper bound on the probability of seeing a website with 75 or more ads.

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

Example: Ads

Suppose the average number of ads you see on a website is 25. Give an upper bound on the probability of seeing a website with 75 or more ads.

$$\mathbb{P}(X \geq 75) \leq \frac{\mathbb{E}[X]}{75} = \frac{25}{75} = \frac{1}{3}$$

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

Example: More Ads

Suppose the average number of ads you see on a website is 25. Give an upper bound on the probability of seeing a website **with 20 or more ads**.

Fill out the poll everywhere:
pollev.com/jolie312

Markov's Inequality

Let X be a random variable supported (only) on non-negative numbers. For any $t > 0$

$$\mathbb{P}(X \geq t) \leq \frac{\mathbb{E}[X]}{t}$$

Example: More Ads

Suppose the average number of ads you see on a website is 25. Give an upper bound on the probability of seeing a website with 20 or more ads.

$$\mathbb{P}(X \geq 20) \leq \frac{\mathbb{E}[X]}{20} = \frac{25}{20} = 1.25$$

Well, that's...true. Technically.

But without more information we couldn't hope to do much better. What if every page gives exactly 25 ads? Then the probability really is 1.

So...what do we do?

A better inequality!

We're trying to bound the tails of the distribution.

What parameter of a random variable describes the tails?

The variance!

Chebyshev's Inequality

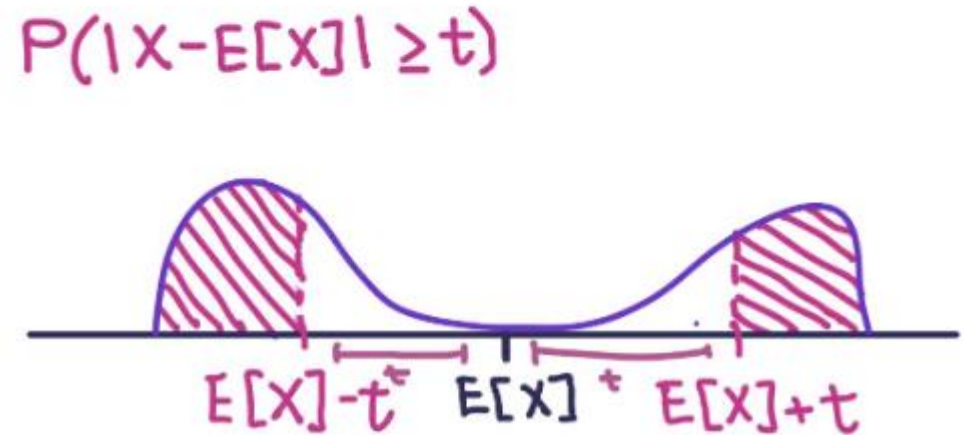
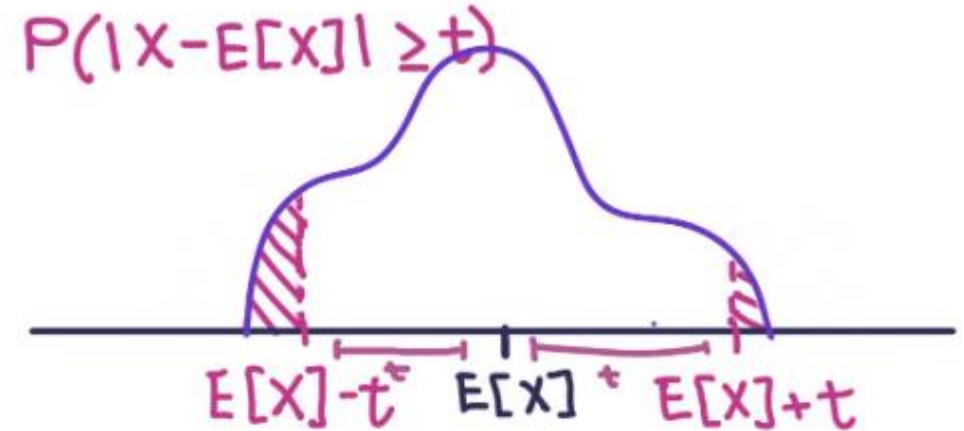
Chebyshev's Inequality

Let X be a random variable. For any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Requirements:

1. We know the expectation of X
2. We know the variance of X



Chebyshev's Inequality

Two statements are equivalent.
Left form is often easier to use.
Right form is more intuitive.

Chebyshev's Inequality

Let X be a random variable. For
any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Chebyshev's Inequality

Let X be a random variable. For
any $k > 0$

$$\mathbb{P}\left(|X - \mathbb{E}[X]| \geq k\sqrt{\text{Var}(X)}\right) \leq \frac{1}{k^2}$$

Requirements:

1. We know the expectation of X
2. We know the variance of X

"probability we're at least k standard
deviations away from the mean is $\leq \frac{1}{k^2}$ "

Proof of Chebyshev

Chebyshev's Inequality

Let X be a random variable. For any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Let $Z = X - \mathbb{E}[X]$

$$\mathbb{P}(|Z| \geq t)$$

Inequalities are equivalent
(square each side)

$$= \mathbb{P}(Z^2 \geq t^2)$$

$$\leq \frac{\mathbb{E}[Z^2]}{t^2}$$

Markov's Inequality

$$= \frac{\mathbb{E}[Z^2] - (\mathbb{E}[Z])^2}{t^2}$$

$$\mathbb{E}[Z] = 0$$

$$= \frac{\text{Var}(Z)}{t^2}$$

$$= \frac{\text{Var}(X)}{t^2}$$

Z is just X shifted. Variance is unchanged.

Example with geometric RV

Suppose you roll a fair (6-sided) die until you see a 6. Let X be the number of rolls. Bound the probability that $X \geq 12$

$$\mathbb{P}(X \geq 12) \leq \mathbb{P}(|X - 6| \geq 6) \leq \frac{\frac{5/6}{1/36}}{6^2} = \frac{5}{6}$$

Not any better than Markov 😞

Chebyshev's Inequality

Let X be a random variable. For
any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Example with geometric RV

Let X be a geometric rv with parameter p

Bound the probability that $X \geq \frac{2}{p}$

$$\mathbb{P}(X \geq 2/p) \leq \mathbb{P}(|X - 1/p| \geq 1/p) \leq \frac{\frac{1-p}{p^2}}{1/p^2} = 1 - p$$

Markov gives:

$$\mathbb{P}\left(X \geq \frac{2}{p}\right) = \frac{\mathbb{E}[X]}{2/p} = \frac{1}{p} \cdot \frac{p}{2} = \frac{1}{2}.$$

For large p , Chebyshev is better.

Chebyshev's Inequality

Let X be a random variable. For
any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Example: Ads (but better!)

Suppose the average number of ads you see on a website is 25. **And the variance of the number of ads is 16.** Give an upper bound on the probability of seeing a website with 75 or more ads.

Chebyshev's Inequality

Let X be a random variable. For any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Example: Ads (but better!)

Suppose the average number of ads you see on a website is 25. **And the variance of the number of ads is 16.** Give an upper bound on the probability of seeing a website with 75 or more ads.

$$\mathbb{P}(X \geq 75) = \mathbb{P}(X - 25 \geq 75 - 25) \leq \mathbb{P}(|X - 25| \geq 50) \leq \frac{16}{50^2}$$

Chebyshev's Inequality

Let X be a random variable. For any $t > 0$

$$\mathbb{P}(|X - \mathbb{E}[X]| \geq t) \leq \frac{\text{Var}(X)}{t^2}$$

Tail Bounds – Takeaways

Useful when an experiment is complicated and you just need the probability to be small (you don't need the exact value).

Choosing a minimum n for a poll – don't need exact probability of failure, just to make sure it's small.

Designing probabilistic algorithms – just need a guarantee that they'll be extremely accurate

Learning more about the situation (e.g. learning variance instead of just mean) usually lets you get more accurate bounds.

Next: more assumptions to get better bounds.