

Probabilistic Analysis and Randomized Algorithms

Slightly more complicated example

Determine the expected number of heads in n coin flips.

- Let X be a random variable for the number of heads in n flips.
- Could compute $E[X] = \sum_{k=0}^n k \cdot \Pr\{X = k\}$. In fact, this is what the book does in equation (C.37).
- Instead, we'll use indicator random variables.
- For $i = 1, 2, \dots, n$, define $X_i = I\{\text{the } i\text{th flip results in event } H\}$.
- Then $X = \sum_{i=1}^n X_i$.
- Lemma says that $E[X_i] = \Pr\{H\} = 1/2$ for $i = 1, 2, \dots, n$.
- Expected number of heads is $E[X] = E[\sum_{i=1}^n X_i]$.
- *Problem:* We want $E[\sum_{i=1}^n X_i]$. We have only the individual expectations $E[X_1], E[X_2], \dots, E[X_n]$.
- *Solution:* Linearity of expectation says that the expectation of the sum equals the sum of the expectations. Thus,

$$\begin{aligned} E[X] &= E\left[\sum_{i=1}^n X_i\right] \\ &= \sum_{i=1}^n E[X_i] \\ &= \sum_{i=1}^n 1/2 \\ &= n/2. \end{aligned}$$

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Jeffrey LeMonds



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Probability, Random Processes, and Statistical Analysis Hisashi Kobayashi,Brian L. Mark,William Turin,2011-12-15 Together with the fundamentals of probability random processes and statistical analysis this insightful book also presents a broad range of advanced topics and applications There is extensive coverage of Bayesian vs frequentist statistics time series and spectral representation inequalities bound and approximation maximum likelihood estimation and the expectation maximization EM algorithm geometric Brownian motion and It process Applications such as hidden Markov models HMM the Viterbi BCJR and Baum Welch algorithms algorithms for machine learning Wiener and Kalman filters and queueing and loss networks are treated in detail The book will be useful to students and researchers in such areas as communications signal processing networks machine learning bioinformatics econometrics and mathematical finance With a solutions manual lecture slides supplementary materials and MATLAB programs all available online it is ideal for classroom teaching as well as a valuable reference for professionals

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