

Expectation of geometric distribution

What is the probability that X is finite?

$$\begin{aligned}\sum_{k=1}^{\infty} f_X(k) &= \sum_{k=1}^{\infty} (1-p)^{k-1} p \\ &= p \sum_{j=0}^{\infty} (1-p)^j \\ &= p \frac{1}{1-(1-p)} \\ &= 1\end{aligned}$$

Can now compute $E(X)$:

$$\begin{aligned}E(X) &= \sum_{k=1}^{\infty} k \cdot (1-p)^{k-1} p \\ &= p \left[\sum_{k=1}^{\infty} (1-p)^{k-1} + \sum_{k=2}^{\infty} (1-p)^{k-1} + \right. \\ &\quad \left. \sum_{k=3}^{\infty} (1-p)^{k-1} + \dots \right] \\ &= p \left[(1/p) + (1-p)/p + (1-p)^2/p + \dots \right] \\ &= 1 + (1-p) + (1-p)^2 + \dots \\ &= 1/p\end{aligned}$$

So, for example, if the success probability p is $1/3$, it will take on average 3 trials to get a success.

- All this computation for a result that was intuitively clear all along ...

1

Why not use $|X(s) - E(X)|$ as the measure of distance instead of variance?

- $(X(s) - E(X))^2$ turns out to have nicer mathematical properties.
- In R^n , the distance between (x_1, \dots, x_n) and (y_1, \dots, y_n) is $\sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}$

Example:

- The variance of distribution 1 is

$$\frac{1}{4}(51 - 50)^2 + \frac{1}{2}(50 - 50)^2 + \frac{1}{4}(49 - 50)^2 = \frac{1}{2}$$

- The variance of distribution 2 is

$$\frac{1}{3}(100 - 50)^2 + \frac{1}{3}(50 - 50)^2 + \frac{1}{3}(0 - 50)^2 = \frac{5000}{3}$$

Expectation and variance are two ways of compactly describing a distribution.

- They don't completely describe the distribution
- But they're still useful!

3

Variance and Standard Deviation

Expectation summarizes a lot of information about a random variable as a single number. But no single number can tell it all.

Compare these two distributions:

- Distribution 1:

$$\Pr(49) = \Pr(51) = 1/4; \quad \Pr(50) = 1/2.$$

- Distribution 2: $\Pr(0) = \Pr(50) = \Pr(100) = 1/3$.

Both have the same expectation: 50. But the first is much less "dispersed" than the second. We want a measure of *dispersion*.

- One measure of dispersion is how far things are from the mean, on average.

Given a random variable X , $(X(s) - E(X))^2$ measures how far the value of s is from the mean value (the expectation) of X . Define the *variance* of X to be

$$\text{Var}(X) = E((X - E(X))^2) = \sum_{s \in S} \Pr(s)(X(s) - E(X))^2$$

The *standard deviation* of X is

$$\sigma_X = \sqrt{\text{Var}(X)} = \sqrt{\sum_{s \in S} \Pr(s)(X(s) - E(X))^2}$$

2

Variance: Examples

Let X be Bernoulli, with probability p of success. Recall that $E(X) = p$.

$$\begin{aligned}\text{Var}(X) &= (0 - p)^2 \cdot (1 - p) + (1 - p)^2 \cdot p \\ &= p(1 - p)[p + (1 - p)] \\ &= p(1 - p)\end{aligned}$$

Theorem: $\text{Var}(X) = E(X^2) - E(X)^2$.

Proof:

$$\begin{aligned}E(X - E(X))^2 &= E(X^2 - 2E(X)X + E(X)^2) \\ &= E(X^2) - 2E(X)E(X) + E(E(X)^2) \\ &= E(X^2) - 2E(X)^2 + E(X)^2 \\ &= E(X^2) - E(X)^2\end{aligned}$$

Think of this as $E((X - c)^2)$, then substitute $E(X)$ for c .

Example: Suppose X is the outcome of a roll of a fair die.

- Recall $E(X) = 7/2$.
- $E(X^2) = 1^2 \cdot \frac{1}{6} + 2^2 \cdot \frac{1}{6} + \dots + 6^2 \cdot \frac{1}{6} = \frac{91}{6}$
- So $\text{Var}(X) = \frac{91}{6} - \left(\frac{7}{2}\right)^2 = \frac{35}{12}$.

4

Markov's Inequality

Theorem: Suppose X is a nonnegative random variable and $\alpha > 0$. Then

$$\Pr(X \geq \alpha E(X)) \leq \frac{1}{\alpha}.$$

Proof:

$$\begin{aligned} E(X) &= \sum_x x \cdot \Pr(X = x) \\ &\geq \sum_{x \geq \alpha E(X)} x \cdot \Pr(X = x) \\ &\geq \sum_{x \geq \alpha E(X)} \alpha E(X) \cdot \Pr(X = x) \\ &= \alpha E(X) \sum_{x \geq \alpha E(X)} \Pr(X = x) \\ &= \alpha E(X) \cdot \Pr(X \geq \alpha E(X)) \end{aligned}$$

Example: If X is $B_{100,1/2}$, then

$$\Pr(X \geq 100) = \Pr(X \geq 2E(X)) \leq \frac{1}{2}$$

This is not a particularly useful estimate. In fact, $\Pr(X \geq 100) = 2^{-100} \sim 10^{-30}$.

5

Chebyshev's Inequality

Theorem: If X is a random variable and $\beta > 0$, then

$$\Pr(|X - E(X)| \geq \beta \sigma_X) \leq \frac{1}{\beta^2}.$$

Proof: Let $Y = (X - E(X))^2$. Then

$$|X - E(X)| \geq \beta \sigma_X \text{ iff } Y \geq \beta^2 \text{Var}(X).$$

I.e.,

$$\{s : |X(s) - E(X)| \geq \beta \sigma_X\} = \{s : Y(s) \geq \beta^2 \text{Var}(X)\}.$$

In particular, the probabilities of these events are the same:

$$\Pr(|X - E(X)| \geq \beta \sigma_X) = \Pr(Y \geq \beta^2 \text{Var}(X)).$$

Note that $E(Y) = E[(X - E(X))^2] = \text{Var}(X)$, so

$$\Pr(Y \geq \beta^2 \text{Var}(X)) = \Pr(Y \geq \beta^2 E(Y)).$$

Since $Y \geq 0$, by Markov's inequality

$$\Pr(|X - E(X)| \geq \beta \sigma_X) = \Pr(Y \geq \beta^2 E(Y)) \leq \frac{1}{\beta^2}.$$

- Intuitively, the probability of a random variable being k standard deviations from the mean is $\leq 1/k^2$.

6

Chebyshev's Inequality: Example

Chebyshev's inequality gives a lower bound on how well is X concentrated about its mean.

- Suppose X is $B_{100,1/2}$ and we want a lower bound on $\Pr(40 < X < 60)$.
- $E(X) = 50$ and

$$40 < X < 60 \text{ iff } |X - 50| < 10$$

so

$$\begin{aligned} \Pr(40 < X < 60) &= \Pr(|X - 50| < 10) \\ &= 1 - \Pr(|X - 50| \geq 10). \end{aligned}$$

Now

$$\begin{aligned} \Pr(|X - 50| \geq 10) &\leq \frac{\text{Var}(X)}{10^2} \\ &= \frac{100 \cdot (1/2)^2}{100} \\ &= \frac{1}{4}. \end{aligned}$$

So

$$\Pr(40 < X < 60) \geq 1 - \frac{1}{4} = \frac{3}{4}.$$

This is not too bad: the correct answer is ~ 0.9611 .

7

CS Applications of Probability: Primality Testing

Recall idea of primality testing:

- Choose b between 1 and n at random
 - Apply an easily computable (deterministic) test $T(b, n)$ such that
 - $T(b, n) = 1$ (for all b) if n is prime.
 - There are lots of b 's for which $T(b, n) = 0$ if n is not prime.
- * In fact, for the standard test T , for at least $1/3$ of the b 's between 1 and n , $T(b, n)$ is false if n is composite

So here's the algorithm:

Input n [number whose primality is to be checked]
Output Prime [Want Prime = 1 iff n is prime]

Algorithm Primality

for k **from** 1 **to** 100 **do**

 Choose b at random between 1 and n

 If $T(b, n) = 0$ **return** Prime = 0

endfor

return Prime = 1.

8

Probabilistic Primality Testing: Analysis

If n is composite, what is the probability that algorithm returns Prime = 1?

- $(2/3)^{100} < (.2)^{25} \approx 10^{-18}$
- I wouldn't lose sleep over mistakes!
- if 10^{-18} is unacceptable, try 200 random choices.

How long will it take until we find a witness

- Expected number of steps is ≤ 3

What is the probability that it takes k steps to find a witness?

- $(2/3)^{k-1}(1/3)$
- geometric distribution!

Bottom line: the algorithm is extremely fast and almost certainly gives the right results.

9

A Randomized Algorithm for Sel(S, k)

Given $S = \{a_1, \dots, a_n\}$ and k , choose $m \in \{1, \dots, n\}$ at random:

- Split S into two sets
 - $S^+ = \{a_j : a_j > a_m\}$
 - $S^- = \{a_j : a_j < a_m\}$
- this can be done in time $O(n)$
- If $|S^+| \geq k$, $\mathbf{Sel}(S, k) = \mathbf{Sel}(S^+, k)$
- If $|S^+| = k - 1$, $\mathbf{Sel}(S, k) = a_m$
- If $|S^+| < k - 1$, $\mathbf{Sel}(S, k) = \mathbf{Sel}(S^-, k - |S^+| - 1)$

This is clearly correct and eventually terminates, since $|S^+|, |S^-| < |S|$

- What's the running time for median ($k = \lceil n/2 \rceil$):
 - Worst case $O(n^2)$
 - * Always choose smallest element, so $|S^-| = 0$, $S^+ = |S| - 1$.
 - Best case $O(n)$: select k th largest right away
 - What happens on average?

11

Finding the Median

Given a list S of n numbers, find the median.

- More general problem:
 $\mathbf{Sel}(S, k)$ —find the k th largest number in list S

One way to do it: sort S , then find k th largest.

- Running time $O(n \log n)$, since that's how long it takes to sort

Can we do better?

- Can do $\mathbf{Sel}(S, 1)$ (max) and $\mathbf{Sel}(S, n)$ (min) in time $O(n)$

10

Selection Algorithm: Running Time

Let $T(n)$ be the running time on a set of n elements:

- $T(n)$ is a random variable,
- We want to compute $E(T(n))$

Say that the algorithm is *in phase j* if it is currently working on a set with between $n(3/4)^j$ and $n(3/4)^{j+1}$ elements.

- Clearly the algorithm terminates after $\leq \lceil \log_{3/4}(1/n) \rceil$ phases.
- Then you're working on a set with 1 element
- A split in phase j involves $\leq n(3/4)^j$ comparisons.

What's the expected length of phase j ?

- If an element between the 25th and 75th percentile is chosen, we move from phase j to phase $j + 1$
- Thus, the average # of calls in phase j is 2, and each call in phase j involves at most $n(3/4)^j$ comparisons, so

$$E(T(n)) \leq 2n \sum_{j=0}^{\lceil \log_{3/4} n \rceil} (3/4)^j \leq 8n$$

Bottom line: the expected running time is linear.

- Randomization can help!

12

Hashing Revisited

Remember hash functions:

- We have a set S of n elements indexed by ids in a large set U
- Want to store information for element $s \in S$ in location $h(s)$ in a “small” table (size $\approx n$)
 - E.g., U consists of 10^{10} social security numbers
 - S consists of 30,000 students;
 - Want to use a table of size, say, 40,000.
- h is a “good” hash function if it minimizes *collisions*:
 - don’t want $h(s) = h(t)$ for too many elements t .

How do we find a good hash function?

- Sometimes taking $h(s) = s \bmod n$ for some suitable modulus n works
- Sometimes it doesn’t

Key idea:

- Naive choice: choose $h(s) \in \{0, \dots, n-1\}$ at random
- The good news: $\Pr(h(s) = h(t)) = 1/n$
- The bad news: how do you find item s in the table?

13

Theorem: If \mathcal{H} is universal and $|S| \leq n$, then $E(X_{u,S}) \leq 1$.

Proof: Let $X_{uv}(h) = 1$ if $h(u) = h(v)$; 0 otherwise.

- By Property 1 of universal sets of hash function,
- $$E(X_{uv}) = \Pr(\{h \in \mathcal{H} : h(u) = h(v)\}) = 1/n.$$

- $X_{u,S} = \sum_{v \neq u, v \in S} X_{uv}$, so
- $$E(X_{u,S}) = \sum_{v \neq u, v \in S} E(X_{uv}) \leq |S|/n = 1$$

What this says:

- If we pick a hash function at random from a universal set of hash functions, then the expected number of collisions is as small as we could expect.
- A random hash function from a universal class is guaranteed to be good, no matter how the keys are distributed

15

Universal Sets of Hash Functions

Want to choose a hash function h from some set \mathcal{H} .

- Each $h \in \mathcal{H}$ maps U to $\{0, \dots, n-1\}$

A set \mathcal{H} of hash functions is *universal* if:

1. For all $u \neq v \in U$:

$$\Pr(\{h \in \mathcal{H} : h(u) = h(v)\}) = 1/n.$$

- The probability that two ids hash to the same thing is $1/n$
- Exactly as if you’d picked the hash function completely at random

2. Each $h \in \mathcal{H}$ can be compactly represented; given $h \in \mathcal{H}$ and $u \in U$, we can compute $h(u)$ efficiently.

- Otherwise it’s too hard to deal with h in practice

Why we care: For $u \in U$ and $S \subseteq U$, let

$$X_{u,S}(h) = |\{v \neq u \in S : h(v) = h(u)\}|$$

- $X_{u,S}(h)$ counts the number of collisions with u and an element in S for hash function h .
- $X_{u,S}$ is a random variable on \mathcal{H} !

We will show that $E(X_{u,S}) = |S|/n$

14

Designing a Universal Set of Hash Functions

The theorem shows that if we choose a hash function at random from a universal set \mathcal{H} , then the expected number of collisions with an arbitrary element u is 1.

- That motivates designing such a universal set.

Here’s one way of doing it, given S and U :

- Let p be a prime, $p \approx n = |S|$, $p > n$.
 - Can find p using primality testing
- Choose r such that $p^r > |U|$.
 - $r \approx \log |U| / \log p$
- Let $\mathcal{A} = \{(a_1, \dots, a_r) : 0 \leq a_i \leq p-1\}$.
 - $|\mathcal{A}| = p^r > |U|$.
 - Can identify elements of U with vectors in \mathcal{A}
- Let $\mathcal{H} = \{h_{\vec{a}} : \vec{a} \in \mathcal{A}\}$.
- If $\vec{x} = (x_1, \dots, x_r)$ define

$$h_{\vec{a}}(\vec{x}) = \left(\sum_{i=1}^r a_i x_i \right) \pmod{p}.$$

16

Theorem: \mathcal{H} is universal.

Proof: Clearly there's a compact representation for the elements of \mathcal{H} – we can identify \mathcal{H} with \mathcal{A} .

Computing $h_{\vec{a}}(\vec{x})$ is also easy: it's the inner product of \vec{a} and \vec{x} , mod p .

Now suppose that $\vec{x} \neq \vec{y}$.

- For simplicity suppose that $x_1 \neq y_1$
- Must show that $\Pr(\{h \in \mathcal{H} : h(\vec{x}) = h(\vec{y})\}) \leq 1/n$.
- Fix a_j for $j \neq 1$
- For what choices of a_1 is $h_{\vec{a}}(\vec{x}) = h_{\vec{a}}(\vec{y})$?
 - Must have $a_1(y_1 - x_1) \equiv \sum_{j \neq 1} a_j(x_j - y_j) \pmod{p}$
 - Since we've fixed a_2, \dots, a_n , the right-hand side is just a fixed number, say M .
 - There's a unique a_1 that works:

$$a_1 = M(y_1 - x_1)^{-1} \pmod{p}!$$

- The probability of choosing this a_1 is $1/p < 1/n$.
- That's true for every fixed choice of a_2, \dots, a_r .

- Bottom line:

$$\Pr(\{h \in \mathcal{H} : h(\vec{x}) = h(\vec{y})\}) \leq 1/n.$$

This material is in the Kleinberg-Tardos book (reference on web site).