

AXIOM: proposition assumed to be T

PROPOSITIONS: T/F statement

LEMMA: "stepping stone" theorem statement

PREDICATE: statement whose truth depends on variable $P(n) :=$

STIRLINGS APPROX: $n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$ for large n : $\binom{n}{k} \sim \frac{n^k}{k!}$

els of set satisfying a predicate
SET BUILDER: $\{n \in \mathbb{N} \mid \text{isprime}(n)\} = \{2, 3, \dots\}$
 $x \in A$ - x is element of A $A \subseteq B$ - A is subset of B (every el of A is in B)
 $x \notin A$ - x not element of A $A \cap B$ - intersection (els in both A & B)
 $A \cup B$ - union (els in either) $A \setminus B$ - set difference (in A but not in B)

TRUTH TABLE

$\wedge$ and $P \leftrightarrow Q$ iff 'if & only if'
 $\vee$ or
 $\wedge$ and exclusive and (TT=T, FF=T, TF=F)
xor, $\oplus$ exclusive or (TT=F, FT=T, FF=F)

x	y	left ($x \rightarrow y$)	right ($y \rightarrow x$)	whole
T	T	T	T	T
T	F	F	T	F
F	T	T	F	F
F	F	T	T	T

PROOFS:

$\exists$ (there exists)	$\forall$ (for all)	$\forall$ counterexample	$P \rightarrow Q$ contrapos ($P \rightarrow Q \rightarrow (\neg Q \rightarrow \neg P)$)	CONTRADICTION 'indirect'
THM: $\exists \dots$	THM: $\forall \dots$	THM: $\forall \dots$	THM: $\forall \dots$	THM: $\dots$
PF: show that some val works	PF: introduce generic example & solve.	PF: not true b/c... (give counter)	PF: suppose $n \in \mathbb{Z}$. pf by contra assume $\neg Q$; wts $\neg P$...	PF: pf. by contradiction. assume opposite $\rightarrow$ find a contradiction, contradicting the fact that...

INDUCTION:	STRONG INDUCTION:	CASEWORK:
$P(n) := \dots$	$P(n) := \dots$	THM: $\dots$
THM: $\forall n \in \mathbb{N}. P(n)$	THM: $\forall n \in \mathbb{N}. P(n)$	PF: by cases
PF: by induction, using $P(n)$.	PF: by induction, using $P(n)$.	CASE 1: assume ... then, ... is true b/c ...
BASE CASE(S): $P(-) = \dots, P(-) = \dots$	BASE CASE(S): $P(-) = \dots, P(-) = \dots$	CASE 2: assume ... then, ... is true b/c ...
INDUCTIVE STEP: Suppose $n \geq 0$ and assume $P(n)$; WTS $P(n+1)$...	INDUCTIVE STEP: assume $P(0), P(1), P(2), \dots, P(n)$ are all true. WTS: $P(n+1)$	at least one of ... must be true b/c ... (aka, these cases are exhaustive)
CONCLUSION: since we found ... by induction, we proved $P(n)$ holds for $n \geq 0$.		

STATE MACHINES: collection of states, specified initial state, and for each state S , a set of possible transitions to other states.
PRESERVED PRED $P()$: for every state $S \rightarrow t$, if $P(S) = T$, $P(t) = T$. can typically prove w/ casework
INVARIANT: state pred. T for all reachable states if pred. T in start state (P holds for S_0 & P is preserved for possible transitions)
MONOTONIC DERIVED VARIABLE $f(s)$: f always in $\mathbb{N}$ and f strictly incr/decr. & terminates after @ most $f(\text{initial})$ steps
TERMINATION: set of states w/ no possible transitions & prove machine reaches those states
RUNTIME: $|f(S_0) - \text{bound}|$

PROVE INVARIANT: *ONE-SIDED TEST & state's reachability*
define invariant $Q(n_0, n_1, \dots) := \dots$. we'll prove that Q is invariant.
@ start state: $Q(-, -) = \dots$, so property holds. *can also define predicate P & prove P is invar.
CASES: (can also use induction)
transition $(-, -) := \dots$
transition $(-, -) := \dots$
since ..., these cases are exhaustive. since $P(n_0, n_1)$ true @ the start state & preserved across transitions, the Invariant Principle shows it is true @ all reachable states.
(OR: since ..., is unreachable, ...)
Ex: $P(x, y) := y - x$ is a multiple of 3.

function mapping states to values
PROVE DERIVED VARIABLE: $f + \text{TERM}$.

$f(s) := \dots$
prove $f(s)$ always in $\mathbb{N}$
prove $f(s)$ strictly incr/decr.
-if decr: 1st is highest, has lower bound
-if incr: 1st is lowest, has upper bound
max steps = initial - bound
#steps (1)
so, we found a derived var. that ... by at least 1 @ every step (& can't ... past...)
if value starts @ m , no more than m steps possible, otherwise derived var will be ...

STATES: the states are $(x, y, \dots)$ for $x, y, \dots \in \mathbb{Z}$ (with restriction $x > y > 0$)
INITIAL STATE: $(\dots)$
TRANSITIONS: $(x+2, y-1), (x, \dots, y, \dots)$

SUMS:
 $\sum_{k=1}^n k = 1+2+\dots+k = \frac{n(n+1)}{2}$
 $\sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6}$
 $\sum_{k=1}^n k^3 = \frac{n^2(n+1)^2}{4}$
 $\sum_{k=0}^{n-1} x^k = 1+x+x^2+\dots = \frac{1-x^n}{1-x}$
or $\frac{a(1-x^n)}{1-x}$ a is 1st term
 n is #terms
 $\sum_{k=1}^n c = c(n-i+1)$

PERTURBATION: manipulate
Ex: $S = \sum_{k=1}^n k^2 x^k = x + 4x^2 + 9x^3 + \dots$
 $xS = x^2 + 4x^3 + \dots$
 $S - xS = \dots$
TRY: $+/-, x/$, basic ops.

GUESS/CHECK (ANSATZ):
look @ small terms
Common: pow of 2, squares, fib
find pattern & prove w/ induction

INTEGRAL METHOD: squeeze thm.
when $f = +g$ weakly incr: $I + f(1) \leq S \leq I + f(n)$
when $f = -g$ weakly decr: $I + f(n) \leq S \leq I + f(1)$ only if f !
incr: $f(1) + \dots + f(n) + \int_1^n f(x) dx \leq S \leq f(1) + \dots + f(n) + \int_1^n f(x) dx$
decr: $f(n) + \int_n^1 f(x) dx \leq S \leq f(n) + \int_n^1 f(x) dx$
since lower $\leq S \rightarrow S \in \Omega(-)$ $\rightarrow$ so, $S \in \Theta(f(n))$
since upper $\geq S \rightarrow S \in O(-)$

ASYMPTOTICS:

focus on dominant term
ignore constants/lower order
 $\log < x^n < n^x < c^n!$
poly exp fact.

$f \in \Theta(g) \Leftrightarrow$	$f \sim g =$	$f \in O(g) \leq$	$f \in o(g) <$	$f \in \omega(g) >$	$f \in \Omega(g) \geq$
$f \in O(g) \text{ \& \& } f \in \Omega(g)$	$\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 1$	$\exists c > 0 \exists n_0 \geq 0$ $\forall n \geq n_0 f(n) \leq cg(n)$ $\omega \text{ f.g.} = \text{finite}$	$\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 0$	$\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = \infty$	$g \in O(f)$
$2n + \log n \in \Theta(n)$	$n+1 \sim n$	$\log n \in O(n)$	$n^2 \notin O(1.01^n)$	$\sqrt{n} \in \omega(\log^{100} n)$	Ex: $f(n) = n \ln(n) \in \Theta(n \ln n)$ $g(n) = 3n$ $f \notin g$ b/c $f(2n) = 2n \ln(2n) = 2n \ln 2 + 2n \ln n$ $\& \omega \text{ f.g.} = \infty$ $g \notin f$ b/c $f(2n) = 1$ $\& \text{ not assumed}$
$n \in \Theta\left(\frac{3n^2}{(n+1)(n-1)}\right)$	$n^2 + n \sim n^2$	$\log n \in O(n)$ $f(n) = \frac{3n+7}{n^2}, g(n) = 4$ $\lim_{n \rightarrow \infty} f(n) = 3, 3 < 4 = f \in O(g)$		$n^2 \in \omega(n)$	
b/c $\lim_{n \rightarrow \infty} \frac{f}{g} = \frac{3}{1}$ $\& \lim_{n \rightarrow \infty} \frac{f}{g} = 3$					

EXAMPLES:

MASTER'S THM: let $T(n) = aT(\frac{n}{b}) + f(n)$, $b > 1, a \geq 1$
 $\leq$ CASE 1: if $f(n) \in O(n^{\log_b a - \epsilon})$, for some $\epsilon > 0$, $T(n) \in \Theta(n^{\log_b a})$
 $=$ CASE 2: if $f(n) \in \Theta(n^{\log_b a})$, $T(n) \in \Theta(n^{\log_b a} \cdot \log n)$
 $\geq$ CASE 3: if $f(n) \in \Omega(n^{\log_b a + \epsilon})$ & $a f(\frac{n}{b}) \leq c f(n)$, $T(n) \in \Theta(f(n))$
for some $\epsilon > 0$ $c < 1$
*NOT work for $<$, $>$
*NOT exhaustive
L'HOPITALS: if $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = 0$ or ∞ , then $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$

RECURRENCES: inductive sequence

$T(n) = aT(\frac{n}{b}) + f(n)$
PLUG & CHUG:
 $T(n) = aT(\frac{n}{b}) + f(n)$
 $T(\frac{n}{2}) = aT(\frac{n}{2^2}) + f(\frac{n}{2})$
 $\vdots$
 $= a^k T(\frac{n}{b^k}) + \dots$ get closed form
let $k = \log_b n$ and we know $b^k = n$
 $T(n) = a^{\log_b n} T(1) + \dots$
(if prove): let $P(n) := T(n) = \dots$ (induction)

LOG PROPERTIES:

$\log_a b = \frac{\log_x b}{\log_x a}$
 $\log(x^2) = 2 \log x$
 $\log(ab) = \log a + \log b$
 $\log_a b = \frac{1}{\log_a b}$
DERIVATIVES:
 $\frac{d}{dx} (\log_a x) = \frac{1}{x \ln a}$
 $\frac{d}{dx} (\ln x) = \frac{1}{x}$
 $\frac{d}{dx} (a^x) = a^x \ln a$

EXAMPLES:

Problem 6. Recurrences

Use the Plug and Chug method to find an exact closed form formula for $a(n)$ as a function of n , where $a(n) = 2a(n-1) + 3^n$ for $n \geq 1$, and $a(0) = 5$.

Solution. We perform a few substitutions to look for a pattern:

$$\begin{aligned} a(n) &= 3^n + 2a(n-1) \\ &= 3^n + 2(3^{n-1} + 2a(n-2)) \\ &= 3^n + 2 \cdot 2 \cdot 3^{n-2} + 4a(n-2) \\ &= 3^n + 2 \cdot 2^2 \cdot 3^{n-3} + 2^2 \cdot 3^{n-3} + 8 \cdot a(n-3) \end{aligned}$$

After k expansions, we can guess that the formula takes the form

$$a(n) = 3^n + 2 \cdot 3^{n-1} + \dots + 2^{k-1} 3^{n-k+1} + 2^k a(n-k)$$

Choosing $k = n-1$, we find that

$$\begin{aligned} a(n) &= \sum_{i=0}^{n-1} 2^i \cdot 3^{n-i} + 2^n a(1) \\ &= 3^n \cdot \sum_{i=0}^{n-1} \left(\frac{2}{3}\right)^i + 2^n \cdot 5 \end{aligned}$$

which is in closed form!

This can optionally be simplified, to $a(n) = 2^{n+1} + 3^{n+1}$.

(a) There exists a nonconstant function $f(n)$ that is $O(1)$.

Solution. True. There are many! Any function that is eventually bounded within some interval $[m, c]$, for some positive numbers $0 < m \leq c$, is $O(1)$. For example, $f(n) = 61 + \frac{1}{n}$. Then $f(n) \in [60, 62]$ and therefore $f(n) \in O(1)$.

(b) Suppose we start with 100 of each token. Prove carefully that the state (50,8) is unreachable. If you would like to use a fact from the previous part, you must prove it here.

Solution. Define the predicate $P(n_0, n_1) := \text{rem}(n_0 + n_1, 3) = 2$; we'll prove that P is invariant.

0, 100), the property $P(100, 100)$ holds because $100 + 100 = 200 \equiv 2 \pmod{3}$. We have any state (n_0, n_1) where $P(n_0, n_1)$ holds; we must show that owing any transition from (n_0, n_1) . The first kind of transition takes i , and $(n_0 - 1) + (n_1 + 1) = n_0 + n_1$, which has remainder 2 when (modulo 3), so the property holds. For the second kind of transition, $n_0 + n_1 = 3$, which has the same remainder as $n_0 + n_1$, namely, 2. @ the start state and is preserved across transitions, the Invariant is true at all reachable states.

$\equiv 1 \pmod{3}$, which has remainder 1, thus it is unreachable.

(d) Explain why the Master Theorem cannot be used to analyze $T(n) = 2T(\frac{n}{2}) + n \log n$. (You don't need to find a Θ -bound yourself, but it could be a fun optional challenge!)

Solution. Since $a = b = 2$, the critical exponent is $\log_2 a = 1$. The ratios $(n \log n)/n^1$ and $n^{1+\epsilon}/(n \log n)$ both limit to 0 as $n \rightarrow \infty$, no matter how small $\epsilon > 0$ is chosen, so $f(n)$ grows too fast to belong to $\Theta(n^1)$ (so cases 1 and 2 don't apply), and at the same time, $f(n)$ grows too slow for $\Omega(n^{1+\epsilon})$ (so case 3 doesn't apply).

This example shows that the Master Theorem is not exhaustive: there are cases like this one that can "fall through the cracks" by being simultaneously too big for case 2 but too small for case 3. It's possible to fit between cases 1 and 2 similarly; try to come up with such an example.

DAYS 17-24 + previous PSETS 9-10 CATTU	BINOMIAL THM: $(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}$ MULTINOMIAL COEFF: bookkeeper: $\frac{10!}{5!2!3!} = (5, 2, 3)$ if disjoint UNION: $A \cup B = A + B$ pascal's id: $A \cup B = A + B - A \cap B$ pigeons holes PIGEON-HOLE PRINCIPLE: if $A > k \cdot B$ & if $A \rightarrow B$ is total, then f is not injective. $\leftarrow$ at least $k+1$ inputs in A map to some output in B. TREE: O: assumptions PROB SPACE: $\{R, B\} \times \{1, 2, 3\} \times \{1, 2\}$ $\rightarrow$ for each layer 1: SAMPLE SPACE S: non-empty finite set called Sample Space $\rightarrow$ list possible outcomes $\{1, 2, H, T, \dots\}$ Pr: total func. from $S \rightarrow [0, 1]$ representing prob. that each outcome occurs (should add to 1) $\sum_{w \in S} Pr(w) = 1$ $\rightarrow$ uniform if all outcomes equally likely 2: probability func. (assign each edge a Pr) 3: events subset $A \subseteq S$ CONDITIONAL PROB: $Pr[A B] = \frac{Pr[A \cap B]}{Pr[B]}$ if $Pr[B] \neq 0$ BAYES RULE: $Pr[A B] \cdot Pr[B] = Pr[B A] \cdot Pr[A]$ LAW OF TOTAL PROB: $Pr(A) = \frac{Pr(A B) \cdot Pr(B)}{Pr(A B) \cdot Pr(B) + Pr(A \bar{B}) \cdot Pr(\bar{B})}$ $\leftarrow$ for disjoint (can have more events - sum all) PRODUCT RULE: $Pr(A \cap B) = Pr(A B) \cdot Pr(B)$ GENERALIZED: $Pr(A_1 \cap A_2 \cap \dots \cap A_n) = Pr(A_1) \cdot Pr(A_2 A_1) \cdot Pr(A_3 A_1, A_2) \cdot \dots \cdot Pr(A_n A_1, A_2, \dots, A_{n-1})$ INDEPENDENCE: event A ind. event B if $Pr[A B] = Pr[A]$ or $Pr[B] = 0$ 1) $Pr[B] = 0$: $A \cap B = \emptyset$ (occurrence of one does not affect the other) $Pr[A \cap B] \leq Pr[B]$, $Pr[A \cap B] = 0$ (monotonicity) $Pr[A] \cdot Pr[B] = 0$ (Pr can't be neg.) 2) $Pr[B] \neq 0$: $Pr[A \cap B] = Pr[A] \cdot Pr[B]$ (general prod. rule) if A ind. B PAIRWISE IND: collection of events $A_1, A_2, \dots, A_n$ where every pair $Pr[A_i \cap A_j] = Pr[A_i] \cdot Pr[A_j]$ for all $i \neq j$ TOTAL MUTUAL IND: every subset is ind (check pairs, triples, etc.) $\rightarrow$ implies pairwise, but not vice versa RANDOM VAR: total function whose domain is sample space INDEPENDENT: rvs X & Y, $P[X=x \cap Y=y] = P[X=x] \cdot P[Y=y]$ MUTUALLY IND: every subset ind. (all combos)	INCLUSION/EXCLUSION: $\bigcup_{i=1}^n A_i = \sum_{i=1}^n A_i - \sum_{1 \leq i < j \leq n} A_i \cap A_j + \sum_{1 \leq i < j < k \leq n} A_i \cap A_j \cap A_k - \dots + (-1)^{n-1} A_1 \cap A_2 \cap \dots \cap A_n$ COMBINATORIAL PROOFS: $2^n = \sum_{k=0}^n \binom{n}{k}$ $\sum_{r=0}^k \binom{n}{r} \binom{n-r}{k-r} = \binom{2n}{k}$ $\sum_{j=k}^n \binom{j}{k} = \binom{n+1}{k+1} = \sum_{t=k+1}^{n+1} \binom{t-1}{k}$ HARMONIC #S: $H_n = \sum_{k=1}^n \frac{1}{k} \sim \ln n$ $\exists a_1 \neq a_2$ s.t. $f(a_1) = f(a_2)$ COMPLEMENT: $1 - Pr[B] = Pr[\bar{B}]$ $Pr[A B] + Pr[\bar{A} B] = 1$ DISJOINT: events that cannot happen together (mut. ex.) DIFFERENCE RULE: $Pr[A \cap \bar{B}] = Pr[A] - Pr[A \cap B]$ SUM RULE: $Pr[A_1 \cup \dots \cup A_n] = Pr[A_1] + \dots + Pr[A_n]$ $\leftarrow$ for mut. ex. MUTUAL INDEPENDENCE: $Pr[H_1 H_2] = Pr[H_2]$ INDICATORS: given event i, $I_A =$ RV defined by $I_i(w) = \begin{cases} 1 & \text{if } i = A \\ 0 & \text{if } i \neq A \end{cases}$ X EVENTS: $Ex[X] = Pr[I_1] + Pr[I_2] + \dots + Pr[I_n]$ for $X = I_1 + \dots + I_n =$ #events that occur
Pr @ 2 point Pr of all vals up to pt	PMF_R(x) = Pr(R=x) $\rightarrow$ property: $PMF_R(k) = CDF_R(k) - CDF_R(k-1)$ CDF_R(x) = Pr(R ≤ x) n # items/coins k successes p = prob. correct BINOMIAL DIST: PMF: $Pr[X=k] = \binom{n}{k} p^k (1-p)^{n-k}$ $\leftarrow$ sum of indicators CDF: $Pr[X \leq k] = \sum_{j=0}^k \binom{n}{j} p^j (1-p)^{n-j}$ • fixed # trials • each trial ind. • 2 outcomes • Pr[success] stays same b/t trials	INDICATORS: given event i, $I_A =$ RV defined by $I_i(w) = \begin{cases} 1 & \text{if } i = A \\ 0 & \text{if } i \neq A \end{cases}$ X EVENTS: $Ex[X] = Pr[I_1] + Pr[I_2] + \dots + Pr[I_n]$ for $X = I_1 + \dots + I_n =$ #events that occur
same for geometric distribution	EXPECTATION: $Ex[R] = \sum_{x \in \text{range}(R)} x \cdot Pr[R=x]$ $Ex[XY] = Ex[X] Ex[Y]$ $Ex[aX+b] = a Ex[X] + b$ $\leftarrow$ linearity MEAN ϵ to FAIL: $P[\text{fail}] = \frac{1}{p}$ p = failing $E[\text{\# iterations}] = 1/p = p$ (includes failure) • independent trials • each trial: fixed success prob. p • how many trials until 1st success? $p-1$ CONDITIONAL EXP: $Ex[X Y=y] = \sum_{x \in \text{range}(X)} x \cdot P[X=x Y=y]$ TOTAL EXPECTATION: $Ex[R] = Ex[R E_1] \cdot Pr[E_1] + Ex[R E_2] \cdot Pr[E_2] + \dots$ $Ex[D_1 + D_2] = Ex[D_1 E] \cdot Pr[E] + Ex[D_1 \bar{E}] \cdot Pr[\bar{E}]$ VARIANCE of rv R: $var(R) = Ex[(R - Ex(R))^2] = Ex[R^2] - Ex^2[R]$ $var(aX+b) = a^2 var(X)$ (as found in rec.) STD. DEV: $\sigma(R) = \sqrt{var(R)}$ if rvs independent: $var(R_1 + R_2) = var(R_1) + var(R_2)$ GEOM. DIST: $Pr[C=i] = (1-p)^{i-1} p$ $\rightarrow$ fails $i-1$ times until 1st success $Ex[X] = \frac{1}{p}$ exp. tries $\rightarrow$ keep flipping until get H until 1st suc. p = prob. correct CHEBYSHEV: $\forall x > 0$ & any rv R, $Pr[R - Ex(R) \geq x] \leq \frac{var(R)}{x^2} = \left(\frac{\sigma(R)}{x}\right)^2$ $x = c \cdot \sigma(R)$ $Pr[R - Ex(R) \geq c \cdot \sigma(R)] \leq \frac{1}{c^2}$	INDICATORS: given event i, $I_A =$ RV defined by $I_i(w) = \begin{cases} 1 & \text{if } i = A \\ 0 & \text{if } i \neq A \end{cases}$ X EVENTS: $Ex[X] = Pr[I_1] + Pr[I_2] + \dots + Pr[I_n]$ for $X = I_1 + \dots + I_n =$ #events that occur
weighted avg if independent	UNION BOUND: events E: $Pr[E_1 \cup \dots \cup E_n] \leq Pr[E_1] + \dots + Pr[E_n]$ MARKOV'S: if R is non-neg. rv, then $\forall x > 0$, $Pr[R \geq x] \leq \frac{Ex[R]}{x}$ CHEBYSHEV: $\forall x > 0$ & any rv R, $Pr[R - Ex(R) \geq x] \leq \frac{var(R)}{x^2} = \left(\frac{\sigma(R)}{x}\right)^2$ known Ex & var of rv, bound how far from mean CHERNOFF: $R_1, \dots, R_n$ mutually ind. rvs s.t. $0 \leq R_j \leq 1$ let $R = R_1 + R_2 + \dots + R_n$ for any $c > 1$, $Pr(R \geq c \cdot Ex(R)) \leq e^{-(c-1-c^2) Ex(R)}$ $\leftarrow$ good for summing independent indicator vars	CHERNOFF: $R_1, \dots, R_n$ mutually ind. rvs s.t. $0 \leq R_j \leq 1$ let $R = R_1 + R_2 + \dots + R_n$ for any $c > 1$, $Pr(R \geq c \cdot Ex(R)) \leq e^{-(c-1-c^2) Ex(R)}$ $\leftarrow$ good for summing independent indicator vars
rv NOT indicator: $Ex[M^2] = \sum_{k=1}^n Pr[M=k] \cdot k^2$	MURPHY'S LAW: $Pr[E_1 \cup \dots \cup E_n] \geq 1 - e^{-Ex[X]}$ EX: var - R_i = indicator vars - ind $var(R) = Ex[R^2] - Ex^2[R]$ $R^2 = \left(\sum_{i=1}^n R_i\right)^2 = \sum_{i=1}^n 2 \cdot R_i \cdot R_j$ $Ex[R^2] = Ex\left[\sum_{i=1}^n 2 \cdot R_i \cdot R_j\right]$ $Ex[R^2] = Ex[R_i] \cdot b/c R_i$ = ind. var. $= \sum_{i=1}^n Ex[R_i]^2 + 2 \sum_{i < j} Ex[R_i R_j]$ pairwise ind: $Ex[R_i R_j] = Ex[R_i] Ex[R_j]$ $= Ex[R_i]^2$ for all $i \neq j$ $= N Ex[R] + N(N-1) (Ex[R])^2$ $= N Ex[R] + (NE[R])^2 - N(Ex[R])^2$ var $R = Ex[R^2] - Ex[R]^2 = N Ex[R] + (NE[R])^2 - N(Ex[R])^2 - (N \cdot Ex[R])^2$ $= N \cdot Ex[R] (1 - Ex[R])$	EX: markov & shift Average body temperature in the herd is 85 degrees. Cow will die if its temperature below 90 degrees F, and temperatures low as 70 degrees, but no lower, were actually found in the herd. (a) Use Markov's Bound to prove that at most 3/4 of the cows could survive apply to T-70 $Pr[T-70 \geq 20] \leq \frac{Ex[T-70]}{20} \rightarrow \frac{Ex[T]-70}{20}$ original: $\leq \frac{85-70}{20} \leq \frac{3}{4}$ T ≥ 90
* basically multiply each prob by x^2 instead of x & add! 1. $\frac{1}{16} + 2 \cdot \frac{5}{16} + 3 \cdot \frac{3}{16} + 4 \cdot \frac{1}{16}$ becomes 1. $\frac{1}{16} + 2 \cdot \frac{5}{16} + 3 \cdot \frac{3}{16} + 4 \cdot \frac{1}{16}$	EX: indicators & expectation: for each i, indicator rv $I_i = 1$ if ..., $I_i = 0$ otherwise, i ranges from $-$ to $-$. we can express $r = \sum_{i=1}^n I_i$. for all i, we have $Ex[I_i] = Pr[I_i=1] = \dots$ by linearity of expectation, $Ex\left[\sum_{i=1}^n I_i\right] = \sum_{i=1}^n Ex[I_i] = \dots$	EX: markov & shift Average body temperature in the herd is 85 degrees. Cow will die if its temperature below 90 degrees F, and temperatures low as 70 degrees, but no lower, were actually found in the herd. (a) Use Markov's Bound to prove that at most 3/4 of the cows could survive apply to T-70 $Pr[T-70 \geq 20] \leq \frac{Ex[T-70]}{20} \rightarrow \frac{Ex[T]-70}{20}$ original: $\leq \frac{85-70}{20} \leq \frac{3}{4}$ T ≥ 90
$\binom{N}{2} = \frac{N(N-1)}{2}$ $\sum_{1 \leq i < j \leq N} Ex[I_i I_j] = \binom{N}{2} \cdot Ex[I_i]$	pairwise ind: $Ex[I_i I_j] = Ex[I_i] Ex[I_j]$ $= Ex[I_i]^2$ for all $i \neq j$ $= N Ex[R] + N(N-1) (Ex[R])^2$ $= N Ex[R] + (NE[R])^2 - N(Ex[R])^2$ var $R = Ex[R^2] - Ex[R]^2 = N Ex[R] + (NE[R])^2 - N(Ex[R])^2 - (N \cdot Ex[R])^2$ $= N \cdot Ex[R] (1 - Ex[R])$	pairwise ind: $Ex[I_i I_j] = Ex[I_i] Ex[I_j]$ $= Ex[I_i]^2$ for all $i \neq j$ $= N Ex[R] + N(N-1) (Ex[R])^2$ $= N Ex[R] + (NE[R])^2 - N(Ex[R])^2$ var $R = Ex[R^2] - Ex[R]^2 = N Ex[R] + (NE[R])^2 - N(Ex[R])^2 - (N \cdot Ex[R])^2$ $= N \cdot Ex[R] (1 - Ex[R])$

COROLLARY / THMS:

- $\Pr[A \cap B] = \Pr[B \cap A]$
- A, B ind. iff $A, \bar{B}$ ind.
- if $R: S \rightarrow \{0, 1\}$, $\text{Ex}[R] = 0 \cdot \Pr[R=0] + 1 \cdot \Pr[R=1] = \Pr[R=1]$
- if $R: S \rightarrow \mathbb{N}$, $\text{Ex}[R] = \sum_{i=1}^{\infty} i \cdot \Pr[R \geq i] = \text{Ex}[R]$
- $\text{Ex}(T) = \sum_{i=1}^n \Pr(A_i)$
- $\Pr(T > 0) \leq \text{Ex}(T)$
- $\Pr(T > 0) \leq \sum \Pr(A_i)$
- $\Pr(T > 0) \geq 1 - e^{-\text{Ex}(T)}$ for n mut. ind. events (Murphys)
- $\text{Ex}(R_1, R_2) = \text{Ex}(R_1) \cdot \text{Ex}(R_2)$ if R_1, R_2 ind.
- C ind. of A, C ind. B , C ind. $A \cap B \rightarrow C$ ind. $A \cup B$
- $\text{Var}[R] = \text{Ex}[R^2] - \text{Ex}^2[R]$
- $\text{Var}[aR + b] = a^2 \text{Var}[R]$
- $\text{Var}[R_1 + R_2] = \text{Var}[R_1] + \text{Var}[R_2]$ IF INDEPENDENT RVs!